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## CITY AND COUNTY OF SAN FRANCISCO

## OFFICE OF THE TREASURER



**José Cisneros**  
TREASURER

**PAULINE MARX**  
Chief Assistant Treasurer

**Newlin Rankin**  
Chief Investment Officer

February 11, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

**Portfolio Statistics from July 1, 2008 to January 31, 2009:**

	Pooled	All
Interest Received	\$58,264,752	\$59,986,558
Total Net Earnings	\$46,024,134	\$46,760,184
Earned Income Yield	2.651%	2.666%
Average Age of Portfolio	484 Days	483 Days

Total cost of the securities on hand as of January 31, 2009 was \$2,906,559,726 with a market value of \$2,905,318,778 plus fixed assets accrued interests of \$5,491,810. The earned yield for the month of January 2009 is \$2.387%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

  
José Cisneros  
Treasurer  
Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx

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FEB 19 2009

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PUBLIC LIBRARY

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(415) 554-4478



John C. ...  
Treasurer  
John C. ...  
John C. ...  
John C. ...

February 11, 1909

The Board of Supervisors  
City and County of San Francisco  
San Francisco, California

The Board of Supervisors  
City and County of San Francisco  
San Francisco, California

Respectfully,  
John C. ...

This certificate is to certify that the amount of ...  
has been received by the Treasurer of the City and County of San Francisco.

For the Treasurer of the City and County of San Francisco

Amount	For	Total
\$100.00	For the City of San Francisco	\$100.00
\$100.00	For the County of San Francisco	\$100.00
\$100.00	For the City and County of San Francisco	\$100.00

Total amount of the certificate is \$300.00. This amount is to be paid to the City and County of San Francisco. The amount of the certificate is \$300.00. The amount of the certificate is \$300.00.

In testimony whereof, I have hereunto set my hand and the seal of the City and County of San Francisco, this 11th day of February, 1909.

Very truly yours,  
John C. ...

*[Signature]*

John C. ...  
Treasurer  
John C. ...

GOVERNMENT  
DOCUMENTS DEPT

FEB 18 1909

SAN FRANCISCO  
PUBLIC LIBRARY

City and County of San Francisco  
Office of the Treasurer  
San Francisco, California

(FS/ENRFS)

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

1/01/09 THROUGH 1/31/09

PAGE: 1  
RUN: 02/03/09 12:42:07

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,771,437.30	.00	53,059.11	N/A	11,824,496.41
TOTAL NET EARNINGS THIS PERIOD:	6,006,178.43	.00	36,689.63	N/A	6,042,868.06
AVERAGE DAILY PORTFOLIO BALANCE:	2,967,689,858.64	.00	15,361,290.32	N/A	2,983,051,148.96
EARNED INCOME YIELD THIS PERIOD:	2.383	.000	2.812	N/A	2.385
END OF PERIOD PORTFOLIO BALANCE:	2,856,359,725.57	.00	15,200,000.00	N/A	2,871,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,852,335,459.16	.00	15,200,000.00	N/A	2,867,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.864	.000	2.717	N/A	1.868
WEIGHTED AVERAGE DAYS TO MATURITY:	484.69	.00	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	408.80	.00	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.385

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

1/01/09 THROUGH 1/31/09

ALL FUNDS

PAGE: 1  
RUN: 02/03/09 12:42:07

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,771,437.30	.00	53,059.11	N/A	11,824,496.41
TOTAL NET EARNINGS THIS PERIOD:	6,082,128.43	.00	36,689.63	N/A	6,118,818.06
AVERAGE DAILY PORTFOLIO BALANCE:	3,002,689,858.64	.00	15,361,290.32	N/A	3,018,051,148.96
EARNED INCOME YIELD THIS PERIOD:	2.385	.000	2.812	N/A	2.387
END OF PERIOD PORTFOLIO BALANCE:	2,891,359,725.57	.00	15,200,000.00	N/A	2,906,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,887,335,459.16	.00	15,200,000.00	N/A	2,902,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.872	.000	2.717	N/A	1.877
WEIGHTED AVERAGE DAYS TO MATURITY:	482.41	.00	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	407.43	.00	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.387

(FS/ENRFS)

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
1/01/09 THROUGH 1/31/09

PAGE: 1  
RUN: 02/03/09 12:42:08

FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	.00	.00	N/A	75,950.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	296.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	296.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## PORTFOLIO STATISTICS

7/01/08 THROUGH 1/31/09

## ALL FUNDS

PAGE: 1  
RUN: 02/03/09 12:42:50

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	59,358,671.13	.00	627,886.64	N/A	59,986,557.77
TOTAL NET EARNINGS THIS PERIOD:	46,079,936.05	.00	680,247.88	N/A	46,760,183.93
AVERAGE DAILY PORTFOLIO BALANCE:	2,943,611,643.32	.00	34,339,534.88	N/A	2,977,951,178.21
EARNED INCOME YIELD THIS PERIOD:	2.658	.000	3.363	N/A	2.666
END OF PERIOD PORTFOLIO BALANCE:	2,891,359,725.57	.00	15,200,000.00	N/A	2,906,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,887,335,459.16	.00	15,200,000.00	N/A	2,902,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.979	.000	3.174	N/A	1.985
WEIGHTED AVERAGE DAYS TO MATURITY:	482.41	.00	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	407.43	.00	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.666



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 1/31/09

PAGE: 1  
RUN: 02/03/09 12:42:50

FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	57,636,865.57	.00	627,886.64	N/A	58,264,752.21
TOTAL NET EARNINGS THIS PERIOD:	45,343,886.05	.00	680,247.88	N/A	46,024,133.93
AVERAGE DAILY PORTFOLIO BALANCE:	2,912,844,201.46	.00	34,339,534.88	N/A	2,947,183,736.35
EARNED INCOME YIELD THIS PERIOD:	2.643	.000	3.363	N/A	2.651
END OF PERIOD PORTFOLIO BALANCE:	2,856,359,725.57	.00	15,200,000.00	N/A	2,871,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,852,335,459.16	.00	15,200,000.00	N/A	2,867,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.972	.000	3.174	N/A	1.978
WEIGHTED AVERAGE DAYS TO MATURITY:	484.69	.00	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	408.80	.00	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.651

(PS/ERFNS)

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/08 THROUGH 1/31/09

FUND: 9703 SFUSD TRANS 08-09

PAGE: 1  
RUN: 02/03/09 12:42:50

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	132,300.00	.00	.00	N/A	132,300.00
AVERAGE DAILY PORTFOLIO BALANCE:	8,790,697.67	.00	.00	N/A	8,790,697.67
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	296.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	296.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY / COUNTY OF SAN FRANCISCO  
 M R . NEWLIN RANKIN 415-554-4487  
 INVESTMENT INVENTORY  
 INVESTMENTS OUTSTANDING AS OF 1/31/09  
 MAJOR SORT KEY IS ICC#  
 SETTLEMENT DATE BASIS

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SUMMARY DESCRIPTION	CUM TONG RATE YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	.895	.905 99.263	245,000,000.00	243,194,959.72
(Inv Type) 12 TREASURY NOTES	3.592	1.484 102.376	375,100,000.00	384,011,246.16
(Inv Type) 22 FEDERAL HOME LOAN BANK	4.281	2.270 105.259	160,395,000.00	168,830,735.48
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	4.094	3.485 102.103	310,000,000.00	316,518,834.44
(Inv Type) 28 FEDERAL FARM CREDIT BANK	2.706	2.998 99.673	59,000,000.00	58,807,215.98
(Inv Type) 30 FPLAC Bonds	2.396	2.078 100.570	445,000,000.00	447,538,358.00
(Inv Type) 31 FPLB FLOATER QTR ACT-360	1.968	1.958 100.010	354,500,000.00	354,535,200.00
(Inv Type) 33 FPCB FLOATER QTR ACT-360	.770	.770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 35 FPLB FLOATER MONTHLY	.391	.391 100.000	25,000,000.00	25,000,000.00
(Inv Type) 36 FPLAC FLOATER MO ACT-360	.335	.253 100.055	68,500,000.00	68,537,476.35
(Inv Type) 41 FPLMA DISCOUNT NOTES	1.092	1.101 99.235	258,000,000.00	256,027,213.32
(Inv Type) 44 FMC DISCOUNT NOTES	1.250	1.261 99.139	20,000,000.00	19,827,777.78
(Inv Type) 81 COMMERCIAL PAPER DISC	2.955	2.999 98.531	100,000,000.00	98,530,708.34
(Inv Type) 1010 PUBLIC TIME DEPOSIT	2.680	2.680 100.000	15,200,000.00	15,200,000.00
(Inv Type) 1012 COLLATERAL C De	2.059	2.059 100.000	400,000,000.00	400,000,000.00
REPORT TOTALS	2.434	1.930 100.723	2,885,695,000.00	2,906,559,725.57
ASSETS	FIXED			

## CITY / COUNTY OF SAN FRANCISCO

MR. NEMLIN RANKIN 415-554-4487

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 1/31/09

MAJOR SORT KEY IS ICCH

SETTLEMENT DATE BASIS

PAGE: 1  
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## SUMMARY DESCRIPTION

	CUM TFRNG DATE YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	8.47% (C)	.895	245,000,000.00	243,194,959.72
(Inv Type) 12 TREASURY NOTES	13.37% (C)	3.592	375,100,000.00	384,011,246.16
(Inv Type) 22 FEDERAL HOME LOAN BANK	5.88% (C)	4.281	160,395,000.00	168,830,735.48
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	11.02% (C)	4.094	310,000,000.00	316,518,834.44
(Inv Type) 28 FEDERAL FARM CREDIT BANK	2.05% (C)	2.706	59,000,000.00	58,807,215.98
(Inv Type) 30 PHILAC Bonds	15.59% (C)	2.396	445,000,000.00	447,538,358.00
(Inv Type) 31 PHILB FLOATER QTR ACT-360	12.35% (C)	1.968	354,500,000.00	354,535,200.00
(Inv Type) 33 PHCB FLOATER QTR ACT-360	1.74% (C)	.770	50,000,000.00	50,000,000.00
(Inv Type) 35 PHILB FLOATER MONTHLY	.87% (C)	.391	25,000,000.00	25,000,000.00
(Inv Type) 36 PHILAC FLOATER MO ACT-360	2.39% (C)	.335	68,500,000.00	68,537,476.35
(Inv Type) 41 PHMA DISCOUNT NOTES	8.92% (C)	1.092	258,000,000.00	256,027,213.32
(Inv Type) 44 PNC DISCOUNT NOTES	.69% (C)	1.250	20,000,000.00	19,827,777.78
(Inv Type) 81 COMMERCIAL PAPER DISC	3.43% (C)	2.955	100,000,000.00	98,530,708.34
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.53% (C)	2.680	15,200,000.00	15,200,000.00
(Inv Type) 1012 COLLATERAL C Dn	12.71% (C)	2.015	365,000,000.00	365,000,000.00
REPORT TOTALS		=====	=====	=====
ASSETS		2,433	2,850,695,000.00	2,871,559,725.57
		=====	=====	=====

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

INVESTMENT MATURITY DISTRIBUTION  
AS OF 01/31/05

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## ALL FUNDS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	\$	CDM \$
1 TO 2 MONTHS	02/01/09-03/31/09	4	201,245,552.14	6.9	6.9
2 TO 3 MONTHS	04/01/09-04/30/09	6	244,666,737.50	8.4	15.3
3 TO 4 MONTHS	05/01/09-05/31/09	2	15,176,953.13	.5	15.9
4 TO 5 MONTHS	06/01/09-06/30/09	2	100,000,000.00	3.4	19.3
5 TO 6 MONTHS	07/01/09-07/31/09	3	10,265,542.97	.4	19.7
6 TO 12 MONTHS	08/01/09-01/31/10	30	1,161,048,077.17	39.9	59.6
12 TO 18 MONTHS	02/01/10-07/31/10	7	279,986,452.09	9.6	69.2
18 TO 24 MONTHS	08/01/10-01/31/11	3	74,801,358.00	2.6	71.8
24 TO 36 MONTHS	02/01/11-01/31/12	17	696,217,319.24	24.0	95.8
36 TO 48 MONTHS	02/01/12-01/31/13	0		.0	95.8
48 TO 60 MONTHS	02/01/13-01/31/14	3	123,151,733.33	4.2	100.0
60 TO 72 MONTHS	02/01/14-01/31/15	0		.0	100.0
72 TO 84 MONTHS	02/01/15-01/31/16	0		.0	100.0
84 TO 120 MONTHS	02/01/16-01/31/19	0		.0	100.0
120 TO *** MONTHS	02/01/19-	0		.0	100.0
GRAND TOTALS		77	2,906,559,725.57		

Total number of funds represented: 2

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
1/01/09 THROUGH 1/31/09

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NOT FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	.00	.00	N/A	75,950.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	296.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	296.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 1/31/09  
MAJOR SORT KEY IS ICCH  
SETTLEMENT DATE BASIS

PAGE: 1  
RUN: 02/03/09 12:15:21

(STRT)

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	SAF/ DATE	CURP DATE	CURP YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 42138 T BILL	912795J254	100	04/02/09	01/06/09	000	085	085	99.980	25,000,000.00	24,994,283.61
A 42139 T BILL	912795J254	100	04/02/09	01/06/09	000	085	085	99.980	50,000,000.00	49,988,567.22
A 42098 T BILL	912795L58	100	04/23/09	10/31/08	000	940	944	99.545	50,000,000.00	49,772,833.32
A 42099 T BILL	912795L58	100	04/23/09	10/31/08	000	940	944	99.545	20,000,000.00	19,909,133.33
A 42094 T BILL	912795S44	100	10/22/09	10/29/08	000	1,480	1,502	98.528	50,000,000.00	49,264,111.11
A 42095 T BILL	912795S44	100	10/22/09	10/29/08	000	1,480	1,502	98.528	50,000,000.00	49,264,111.11
SUBTOTAL (Inv Type) 11 TREASURY BILLS						8.37%(C)			245,000,000.00	243,194,959.72
A 42003 T NOTE	912828GL8	100	03/31/09	04/09/08	000	4,500	1,682	102.715	50,000,000.00	51,357,421.90
A 42013 T NOTE	912828GL8	100	03/31/09	04/09/08	000	4,500	1,682	102.715	50,000,000.00	51,357,421.90
A 41843 T NOTE	912828P55	100	05/15/09	10/26/07	000	4,875	3,797	101.609	5,000,000.00	5,080,468.75
A 41862 T NOTE	912828C70	100	07/31/09	10/26/07	000	4,875	3,250	100.365	10,000,000.00	10,096,484.38
A 42134 T NOTE	912828P20	100	08/15/09	12/31/08	000	4,875	3,864	101.285	5,100,000.00	5,165,562.97
A 42135 T NOTE	912828P20	100	08/15/09	12/31/08	000	4,875	3,241	104.656	25,000,000.00	26,164,062.50
A 41993 T NOTE	912828RS2	100	02/28/10	03/31/08	000	2,000	1,677	100.605	50,000,000.00	52,368,125.00
A 41994 T NOTE	912828RS2	100	02/28/10	03/31/08	000	2,000	1,677	100.605	50,000,000.00	52,368,125.00
A 41994 T NOTE	912828RS2	100	02/28/10	03/31/08	000	2,000	1,677	100.605	50,000,000.00	50,302,734.38
A 42096 T NOTE	912828JCS	100	06/30/10	10/31/08	000	2,875	1,459	102.320	50,000,000.00	51,160,156.25
A 42097 T NOTE	912828JCS	100	06/30/10	10/31/08	000	2,875	1,459	102.320	30,000,000.00	30,696,093.75
SUBTOTAL (Inv Type) 12 TREASURY NOTES						13.21%(C)			375,100,000.00	384,011,246.16
A 42114 F H L B	31333XW55	100	03/12/10	12/09/08	000	5,000	1,957	104.969	25,000,000.00	26,242,333.33
A 42104 F H L B	31333XW49	100	12/10/10	11/18/08	000	3,875	2,867	102.002	20,000,000.00	20,400,400.00
A 42143 F H L B	31333P70	100	01/28/11	01/28/09	000	1,740	1,740	100.000	28,145,000.00	28,145,000.00
A 42106 F H L B	31333P70	100	02/07/11	11/20/08	000	5,005	3,375	104.984	27,250,000.00	28,608,102.15
A 42140 F H L B	31333XW43	100	10/05/11	01/15/09	000	4,875	1,954	109.058	10,000,000.00	10,905,816.67
A 42141 F H L B	31333XW43	100	10/05/11	01/15/09	000	4,875	1,954	109.058	50,000,000.00	54,529,083.33
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK						5.81%(C)			160,395,000.00	168,830,735.48
A 42142 F H L B	31398A97	100	04/01/11	01/06/09	000	3,125	2,886	101.336	40,000,000.00	40,534,261.11
A 42130 F H L B	31398A70	100	07/28/11	12/30/08	000	4,330	3,553	101.896	50,000,000.00	50,947,850.00
A 42131 F H L B	31398A70	100	07/28/11	12/30/08	000	4,330	3,553	101.896	30,000,000.00	30,568,710.00
A 42132 F H L B	31398A70	100	07/28/11	01/02/09	000	4,330	3,558	101.880	20,000,000.00	20,376,080.00
A 42133 F H L B	31398A70	100	07/28/11	01/02/09	000	4,330	3,558	101.880	50,000,000.00	50,940,200.00
A 42126 F H L B	31398A70	100	05/06/13	12/22/08	000	4,120	3,596	102.626	50,000,000.00	51,313,222.22
A 42127 F H L B	31398A70	100	05/06/13	12/22/08	000	4,120	3,596	102.626	50,000,000.00	51,313,222.22
A 42128 F H L B	31398A70	100	05/06/13	12/22/08	000	4,120	3,596	102.626	20,000,000.00	20,525,288.89
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN 10.89%(C)									310,000,000.00	316,518,834.44
A 42105 F F C B	31331YD00	100	02/14/11	11/19/08	000	2,875	3,203	100.054	19,000,000.00	19,010,199.31

## CITY/COUNTY OF SAN FRANCISCO

MR. WILLIAM FRANKLIN 415-554-4487

(STREET)

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## INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 1/31/09

MAJOR SORT KEY IS ICON

SETTLEMENT DATE BASIS

INVEST NO.	DESCRIPTION	CUSIP	FUND	MATURITY	PURCHASE	SAF/	CUM	TRUNG	BOOK	PAK	PAK	BOOK
			NO.	(TICKER)	DATE	PURP	RATE	YIELD	PRICE	SHARES	VALUE	VALUE
A 42102 P F CB		31331V646	100	04/21/11	11/10/08	000	2.625	2.900	99.493	40,000,000.00	39,797,016.67	
SUBTOTAL (Inv Type) 24 FEDERAL FARM CREDIT BANK				2.024 (C)			2.706	2.998	99.673	59,000,000.00	58,807,215.98	
A 42115 P H L M C BONDS		3137EAB01	100	07/16/10	12/09/08	000	3.250	2.081	101.832	50,000,000.00	50,916,000.00	
A 42116 P H L M C BONDS		3137EAB01	100	07/16/10	12/09/08	000	3.250	2.081	101.832	20,000,000.00	20,366,400.00	
A 42117 P H L M C BONDS		3137EAB01	100	08/21/10	11/07/08	000	3.125	2.884	105.024	25,000,000.00	26,255,958.00	
A 42118 P H L M C BONDS		3137EAB01	100	08/21/10	11/07/08	000	3.125	2.884	105.024	50,000,000.00	50,000,000.00	
A 42119 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
A 42120 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
A 42121 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
A 42122 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
A 42123 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
A 42124 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
A 42125 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
A 42126 P H L M C BONDS		3137EAB01	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00	
SUBTOTAL (Inv Type) 30 PHILAC Bonds				15.404 (C)			2.396	2.078	100.570	445,000,000.00	447,538,358.00	
A 41915 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41916 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41917 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41918 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41919 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41920 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41921 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41922 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41923 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41924 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41925 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41926 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41927 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41928 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41929 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41930 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41931 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41932 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41933 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
A 41934 P H L B FLOATER		3133XNP61	100	11/23/09	12/07/07	000	1.968	1.999	99.969	50,000,000.00	49,984,700.00	
SUBTOTAL (Inv Type) 31 PHIL FLOATER QTR ACT-360				12.204 (C)			1.968	1.958	100.010	354,500,000.00	354,535,200.00	
A 42065 PFCE FLOATER QTR		31331V6X3	100	10/26/09	08/26/08	000	.770	.770	100.000	50,000,000.00	50,000,000.00	
SUBTOTAL (Inv Type) 33 PFCE FLOATER QTR ACT-360				1.724 (C)			.770	.770	100.000	50,000,000.00	50,000,000.00	
A 42076 P H L B FLOATER MONTHLY		3133XNP28	100	12/26/09	09/18/08	000	.391	.391	100.000	25,000,000.00	25,000,000.00	
SUBTOTAL (Inv Type) 35 PHIL FLOATER MONTHLY				.864 (C)			.391	.391	100.000	25,000,000.00	25,000,000.00	
A 42100 P H L M FLOATER MONTHLY		3128XVCR2	100	09/21/09	09/22/08	000	.335	.253	100.055	18,500,000.00	18,510,121.35	
A 42101 P H L M FLOATER MONTHLY		3128XVCR2	100	09/21/09	09/22/08	000	.335	.253	100.055	50,000,000.00	50,027,355.00	
SUBTOTAL (Inv Type) 36 PHILAC FLOATER MO ACT-360				2.364 (C)			.335	.253	100.055	68,500,000.00	68,537,476.35	
A 42117 P H M A DISCOUNT NOTE		313589EAO	100	08/05/09	12/16/08	000	.620	.622	99.600	48,000,000.00	47,808,213.33	

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE DATE	SNY	CURN RATE	YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 42111	F M M A DISCOUNT NOTE	313589KX8	100	08/14/09	12/04/08	000	1.200	1.210	99.157	50,000,000.00	49,578,331.33
A 42112	F M M A DISCOUNT NOTE	313589KX8	100	08/14/09	12/04/08	000	1.200	1.210	99.157	50,000,000.00	49,578,331.33
A 42113	F M M A DISCOUNT NOTE	313589KX8	100	08/14/09	12/04/08	000	1.200	1.210	99.157	50,000,000.00	49,578,331.33
A 42109	F M M A DISCOUNT NOTE	313589KX2	100	08/17/09	12/04/08	000	1.200	1.210	99.147	50,000,000.00	49,573,131.33
A 42110	F M M A DISCOUNT NOTE	313589KX2	100	08/17/09	12/04/08	000	1.200	1.210	99.147	50,000,000.00	49,573,131.33
SUBTOTAL (Inv Type) 41 F M M A DISCOUNT NOTES											
				8.81%	(C)		1.092	1.101	99.235	258,000,000.00	256,027,211.32
A 42108	F M C DISCOUNT NOTE	313397KE7	100	08/10/09	12/05/08	000	1.250	1.261	99.139	20,000,000.00	19,827,777.78
SUBTOTAL (Inv Type) 44 F M C DISCOUNT NOTES											
				.68%	(C)		1.250	1.261	99.139	20,000,000.00	19,827,777.78
A 42066	BANK OF AMERICA C P	0660PQ030	100	03/03/09	09/05/08	000	2.955	2.989	98.531	50,000,000.00	49,265,354.17
A 42067	BANK OF AMERICA C P	0660PQ030	100	03/03/09	09/05/08	000	2.955	2.989	98.531	50,000,000.00	49,265,354.17
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC											
				3.39%	(C)		2.955	2.989	98.531	100,000,000.00	98,530,708.34
A 42044	WELSON NATIONAL BANK PT		100	07/16/09	07/16/08	000	3.900	3.900	100.000	100,000.00	100,000.00
A 42055	FIRST NATIONAL BANK CD		100	07/31/09	07/31/08	000	2.750	2.750	100.000	5,000,000.00	5,000,000.00
A 42107	WELSON ARIA CREDIT UNIO		100	11/03/09	11/03/08	000	1.000	1.000	100.000	100,000.00	100,000.00
A 42144	FIRST NATIONAL BANK PT		100	01/20/10	01/20/09	000	2.650	2.650	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT											
				.52%	(C)		2.680	2.680	100.000	15,200,000.00	15,200,000.00
A 42122	BA COLLATERAL		100	04/14/09	12/17/08	000	.870	.870	100.000	50,000,000.00	50,000,000.00
A 42123	BA COLLATERAL		100	04/14/09	12/17/08	000	2.820	2.820	100.000	50,000,000.00	50,000,000.00
A 42124	UNION BANK COLLATERA		100	06/04/09	12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00
A 42125	UNION BANK COLLATERA		100	06/04/09	12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00
A 42117	US BANK COLLATERAL		970	11/23/12	12/09/08	000	2.520	2.520	100.000	35,000,000.00	35,000,000.00
A 42118	US BANK COLLATERAL		100	12/08/09	12/09/08	000	2.380	2.380	100.000	50,000,000.00	50,000,000.00
A 42119	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08	000	2.380	2.380	100.000	50,000,000.00	50,000,000.00
A 42120	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08	000	2.380	2.380	100.000	50,000,000.00	50,000,000.00
A 42121	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08	000	2.380	2.380	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds											
				13.76%	(C)		2.059	2.059	100.000	400,000,000.00	400,000,000.00
FIXED ASSETS				FIXED TOTALS				FIXED TOTALS			
				2.434				1.930 100.723 2.885 695.000 0 2.905 559.725 57			

(SHEET)

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 1/31/09  
MARKET VALUE IS BANK  
SETTLEMENT DATE BASIS

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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICR)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRUNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 42044	MISSION NATIONAL BANK PU		100	07/16/09	07/16/08	000	3.900	3.900	100.000	100,000.00	100,000.00
A 42055	FIRST NATIONAL BANK CD		100	07/31/09	07/31/08	000	2.750	2.750	100.000	5,000,000.00	5,000,000.00
A 42107	MISSION AREA CREDIT UNTO		100	11/03/09	11/03/08	000	1.000	1.000	100.000	100,000.00	100,000.00
A 42117	US BANK COLLATERAL		100	11/23/09	12/09/08	000	2.520	2.520	100.000	15,000,000.00	15,000,000.00
A 42118	US BANK COLLATERAL		9703	11/23/09	12/09/08	000	2.520	2.520	100.000	35,000,000.00	35,000,000.00
A 42119	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00
A 42120	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00
A 42121	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00
A 42122	BA COLLATERAL		100	04/14/09	12/17/08	000	.870	.870	100.000	50,000,000.00	50,000,000.00
A 42123	BA COLLATERAL		100	04/14/09	12/17/08	000	.870	.870	100.000	50,000,000.00	50,000,000.00
A 42124	UNION BANK COLLATERA		100	06/04/09	12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00
A 42125	UNION BANK COLLATERA		100	06/04/09	12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00
A 42144	FIRST NATIONAL BANK FT		100	01/20/10	01/20/09	000	2.650	2.650	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Bank) 19 BANK OF NEW YORK				100.00%(C)			2.082	2.082	100.000	415,200,000.00	415,200,000.00
REPORT TOTALS				FIXED			2.082	2.082	100.000	415,200,000.00	415,200,000.00
ASSETS							=====	=====	=====	=====	=====

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 01/31/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	SAFE	FUND	CN	YTM	TR	P#R	SHARES	MARKET VALUE	CURR PRICE	INT UNREALIZED GAIN	LOSS
A 42138	T BILL 01/06/09 04/02/09	91279L254	19	100	0850	25,000,000.00	24,992,315.57				1,534.72			
A 42139	T BILL 01/06/09 04/02/09	91279L254	47	100	0850	24,994,923.61	99,969,622,950.08				3,069.45			
A 42098	T BILL 01/06/09 04/02/09	91279L254	19	100	0850	50,000,000.00	49,984,631.15				3,069.45			
A 42099	T BILL 10/31/08 04/23/09	91279L254	19	100	9400	50,000,000.00	49,984,631.15				121,416.66			
A 42099	T BILL 10/31/08 04/23/09	91279L254	54	100	9443	49,772,833.34	99,969,130,975.22				48,566.67			
A 42094	T BILL 10/31/08 04/23/09	91279L254	54	100	9400	20,000,000.00	19,993,826.22				36,126.22			
A 42094	T BILL 10/31/08 04/23/09	91279L254	19	100	14800	50,000,000.00	49,844,341.86				195,277.78			
A 42095	T BILL 10/29/08 10/22/09	91279L254	54	100	15021	49,264,111.11	99,686,683,712.12				384,952.97			
A 42095	T BILL 10/29/08 10/22/09	91279L254	19	100	14800	50,000,000.00	49,844,341.86				195,277.78			
A 42095	T BILL 10/29/08 10/22/09	91279L254	54	000	15021	49,264,111.11	99,686,683,712.12				384,952.97			
SUBTOTAL (Inv Type) 11 TREASURY BILLS												565,143.06	896,347.71	-12,428.28
A 42003	T NOTE 04/09/08 03/31/09	912828GL8	19	100	45000	50,000,000.00	50,328,125.00				766,483.52			
A 42013	T NOTE 04/09/08 03/31/09	912828GL8	47	100	45000	50,000,000.00	50,328,125.00				766,483.52			
A 41870	T NOTE 10/26/07 05/15/09	912828PES	19	100	16817	51,357,421.90	102,037,500,000.00				52,520.72			
A 41841	T NOTE 10/26/07 05/15/09	912828OTL	40	100	37975	5,080,468.75	101,281,250,000.00				84,375.00			
A 41862	T NOTE 10/16/07 05/31/09	912828GYO	40	100	42504	10,996,484.38	101,468,750,000.00				651.59			
A 42134	T NOTE 10/23/07 07/31/09	912828PPO	19	100	38643	5,165,542.97	102,037,500,000.00				563,009.51			
A 42135	T NOTE 12/31/08 08/15/09	912828PPO	93	100	3407	25,000,000.00	25,585,937.50				1,126,019.02			
A 41993	T NOTE 12/31/08 08/15/09	912828HES	19	100	3407	52,328,125.00	102,343,750,000.00				425,414.36			
A 41994	T NOTE 03/31/08 02/28/10	912828HES	47	100	16772	50,302,734.38	101,500,000,000.00				425,414.36			
A 42096	T NOTE 10/31/08 06/30/10	912828JCS	19	100	28750	50,000,000.00	51,578,125.00				127,071.82			
A 42097	T NOTE 10/31/08 06/30/10	912828JCS	47	100	14593	51,360,156.25	103,156,250,000.00				76,243.09			
A 42097	T NOTE 10/31/08 06/30/10	912828JCS	19	100	28750	30,000,000.00	30,946,875.00				250,781.25			
A 42097	T NOTE 10/31/08 06/30/10	912828JCS	47	100	14593	30,000,000.00	103,156,250,000.00				1,654,910.14			
SUBTOTAL (Inv Type) 12 TREASURY NOTES												4,413,686.51	2,438,281.30	
A 42114	F H L B 12/09/08 03/12/10	3133KJUS5	19	100	50000	25,000,000.00	26,054,687.50				482,638.89			
A 42104	F H L B 11/18/08 12/10/10	3133KJUS4	54	000	19571	26,242,333.33	104,218,750,000.00				109,791.67			
A 42104	F H L B 11/18/08 12/10/10	3133KJUS4	19	100	38750	20,000,000.00	20,931,250.00				430,850.00			
A 42104	F H L B 11/18/08 12/10/10	3133KJUS4	54	000	28671	20,400,400.00	104,156,250,000.00							



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-487  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 01/31/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 42143 F H L B	01/28/09 01/28/11	3133XSTV0	19	100	1.7400	28,145,000.00	28,083,432.81	4,081.03	
A 42106 F N M A	11/20/08 02/07/11	31359MFB1	47	000	1.7400	28,145,000.00	99,781,250,000.00	SUNGDARD	-61,567.19
A 42140 F H L B	01/15/09 10/05/11	3133XHB43	54	000	3.3751	28,608,102.15	29,080,859.38	SUNGDARD	866,481.88
A 42141 F H L B	01/15/09 10/05/11	3133XHB43	54	000	1.9541	10,905,816.67	10,756,250.00	SUNGDARD	-14,150.00
A 42141 F H L B	01/15/09 10/05/11	3133XHB43	54	000	4.8750	50,000,000.00	53,781,250.00	SUNGDARD	-70,750.00
A 42141 F H L B	01/15/09 10/05/11	3133XHB43	54	000	1.9541	54,529,083.33	107,562,500,000.00	SUNGDARD	-141,769.38
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK			5.80X (M)		4.2746	160,395,000.00	168,587,729.69	2,204,138.67	-146,467.19
					2.2695	168,830,735.48	105,107,846,000.00		
A 42142 F N M A	01/06/09 04/01/11	31398APR7	19	100	3.1250	40,000,000.00	40,125,000.00	416,666.67	
A 42130 F N M A	12/30/08 07/28/11	31398BTA0	54	000	2.8861	40,534,261.11	100,312,500,000.00	SUNGDARD	-79,400.00
A 42131 F N M A	12/30/08 07/28/11	31398BTA0	54	000	3.3529	50,947,850.00	101,531,250,000.00	SUNGDARD	-182,225.00
A 42132 F N M A	12/30/08 07/28/11	31398BTA0	54	000	3.5529	30,000,000.00	30,459,375.00	10,825.00	
A 42133 F N M A	01/02/09 07/28/11	31398BTA0	54	000	3.5576	20,000,000.00	20,306,250.00	7,216.67	
A 42126 F N M A	12/22/08 05/06/13	31398ARC8	47	000	3.5958	50,000,000.00	50,968,750.00	486,388.89	
A 42127 F N M A	12/22/08 05/06/13	31398ARC8	47	000	3.5958	50,000,000.00	50,968,750.00	486,388.89	
A 42128 F N M A	12/22/08 05/06/13	31398ARC8	47	000	4.1200	20,000,000.00	20,387,500.00	194,555.56	
A 42128 F N M A	12/22/08 05/06/13	31398ARC8	47	000	3.5958	20,525,288.89	101,937,500,000.00	SUNGDARD	-32,500.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE			10.83X (M)		4.0949	310,000,000.00	314,746,875.00	1,638,125.02	-810,365.00
					3.4856	316,518,834.44	101,531,250,000.00		
A 42105 F P C B	11/19/08 02/14/11	31331YUD0	19	100	2.8750	19,000,000.00	19,469,062.50	253,399.31	
A 42102 F P C B	11/10/08 04/21/11	31331YCA6	54	000	3.2029	19,010,199.31	102,468,750,000.00	SUNGDARD	603,012.50
A 42102 F P C B	11/10/08 04/21/11	31331YCA6	54	000	2.9000	39,797,016.67	101,937,500,000.00	291,666.67	1,033,400.00
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN			2.07X (M)		2.7055	59,000,000.00	60,244,062.50	545,065.98	1,636,412.50
					2.9975	58,807,215.98	102,108,581,000.00		
A 42115 F H L M C BONDS	12/09/08 07/16/10	3137EAR01	19	100	3.2500	50,000,000.00	51,437,500.00	67,708.33	
A 42116 F H L M C BONDS	12/09/08 07/16/10	3137EAR01	54	000	2.0810	50,916,000.00	102,875,000,000.00	SUNGDARD	521,500.00
A 42116 F H L M C BONDS	12/09/08 07/16/10	3137EAR01	19	100	3.2500	20,000,000.00	20,575,000.00	27,083.33	208,600.00
A 42116 F H L M C BONDS	12/09/08 07/16/10	3137EAR01	54	000	2.0810	20,366,400.00	102,875,000,000.00	SUNGDARD	



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 01/31/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN SAFE YTM TR	PAR/SHARES BOOK	MARKET PRICE MARKET VALUE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42103	P H L M C 11/17/08 08/23/10	3137EAA17	19	100 5.1250	25,000,000.00	26,468,750.00	562,326.06	511,750.00
A 42145	P H L M C 01/23/09 01/23/12	3128X8D8	47	000 2.8843	26,255,958.00	105,875,000,000	SUNGAID	
A 42146	P H L M C 01/23/09 01/23/12	3128X8D8	19	100 1.9700	50,000,000.00	49,484,375.00	21,888.89	-515,625.00
A 42147	P H L M C 01/23/09 01/23/12	3128X8D8	54	000 1.9700	50,000,000.00	98,96875000000	SUNGAID	
A 42148	P H L M C 01/23/09 01/23/12	3128X8D8	19	100 1.9700	50,000,000.00	49,484,375.00	21,888.89	-515,625.00
A 42149	P H L M C 01/23/09 01/23/12	3128X8D8	54	000 1.9700	50,000,000.00	98,96875000000	SUNGAID	
A 42150	P H L M C 01/23/09 01/23/12	3128X8D8	19	100 1.9700	50,000,000.00	49,484,375.00	21,888.89	-515,625.00
A 42151	PHLMC Bonds 01/30/09 01/30/12	3128X8HA3	19	100 2.3000	50,000,000.00	98,96875000000	SUNGAID	
			47	000 2.3000	50,000,000.00	99,28125000000	3,194.44	-359,375.00
SUBTOTAL (Inv Type) 30 PHLMC Bonds		15.32% (M)	2.3940	445,000,000.00	445,028,125.00	791,645.50	1,241,850.00	
			2.0777	447,538,358.00	100,0063200000	-3,453,125.00		
A 41915	P H L B FLOATER 12/07/07 11/23/09	3133XNF61	19	100 1.9680	50,000,000.00	50,062,500.00	191,333.33	77,800.00
A 41916	P H L B FLOATER 12/07/07 11/23/09	3133XNF61	47	000 1.9988	49,984,700.00	100,12500000000	SUNGAID	
A 41924	P H L B FLOATER 12/28/07 11/23/09	3133XNF61	19	100 1.9680	49,984,700.00	50,062,500.00	191,333.33	77,800.00
A 41937	P H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	47	000 1.9179	50,024,900.00	50,062,500.00	191,333.33	37,600.00
A 41938	P H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	19	100 1.9680	50,010,000.00	50,062,500.00	191,333.33	52,500.00
A 41939	P H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	47	000 1.9478	50,010,000.00	100,12500000000	SUNGAID	
A 41940	P H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	19	100 1.9680	4,500,900.00	4,505,625.00	17,220.00	4,725.00
A 41941	P H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	47	000 1.9680	50,010,000.00	50,062,500.00	191,333.33	52,500.00
			47	000 1.9680	50,010,000.00	100,12500000000	SUNGAID	
			47	000 1.9680	50,010,000.00	50,062,500.00	191,333.33	52,500.00
SUBTOTAL (Inv Type) 31 PHLB FLOATER QTR ACT-36 12.22% (M)			1.9680	354,500,000.00	354,943,125.00	1,356,553.31	407,925.00	
			1.9580	354,535,200.00	100,1250000000			
A 42065	PFBC FLOATER QTR 08/26/08 10/26/09	31331Y6X3	19	100 .7700	50,000,000.00	49,984,375.00	6,416.67	-15,625.00
			54	000 .7700	50,000,000.00	99,96875000000	SUNGAID	
SUBTOTAL (Inv Type) 33 PFBC FLOATER QTR ACT-36 1.72% (M)			.7700	50,000,000.00	49,984,375.00	6,416.67	-15,625.00	
			.7700	50,000,000.00	99,96875000000			



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

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INVESTMENTS OUTSTANDING AS OF 01/31/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SYM	CFN RTE	PAR/SHARES YTM TR	PAR/SHARES BOOK	MARKET PRICE MARKET VALUE	CURR ACKN PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42044	MISSION NATIONAL BANK PUBLI	19	100	3.9000	100,000.00	100,000.00	346.67	0.00			
A 42055	FIEST NATIONAL BANK CD	60	000	3.9000	100,000.00	100,000.00	46,979.17	0.00			
A 42107	MISSION AREA CREDIT UNION	63	000	2.7500	5,000,000.00	5,000,000.00	88.89	0.00			
A 42144	FIEST NATIONAL BANK FT	62	000	1.0000	100,000.00	100,000.00	8,833.33	0.00			
	01/20/09 01/20/10	63	000	2.6500	10,000,000.00	10,000,000.00	56,248.06	0.00			
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT											
A 42122	BA COLLATERAL	19	100	.8700	50,000,000.00	50,000,000.00	55,583.33	0.00			
A 42123	BA COLLATERAL	40	000	.8700	50,000,000.00	50,000,000.00	55,583.33	0.00			
A 42124	UNION BANK COLLATERA	19	100	2.5200	50,000,000.00	50,000,000.00	206,500.00	0.00			
A 42125	UNION BANK COLLATERA	46	000	2.5200	50,000,000.00	50,000,000.00	206,500.00	0.00			
A 42117	US BANK COLLATERAL	19	100	2.5200	50,000,000.00	50,000,000.00	56,700.00	0.00			
A 42118	US BANK COLLATERAL	19	100	2.5200	15,000,000.00	15,000,000.00	132,300.00	0.00			
A 42119	US BANK COLLATERALIZE CD	19	9703	2.5200	35,000,000.00	35,000,000.00	102,902.78	0.00			
A 42120	US BANK COLLATERALIZE CD	44	000	2.3900	50,000,000.00	50,000,000.00	102,902.78	0.00			
A 42121	US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	50,000,000.00	102,902.78	0.00			
	12/09/08 12/08/09	44	000	2.3900	50,000,000.00	50,000,000.00	1,021,875.00	0.00			
SUBTOTAL (Inv Type) 1012 COLLATERAL C De											
GRAND TOTAL											

7,979,948.09

-7,161,691.73

CITY & COUNTY OF SAN FRANCISCO  
MR. NEWLIN FRANKIN 415-554-487  
INVESTMENT INVENTORY WITH MARKET VALUE

(REMARK)

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INVESTMENTS OUTSTANDING AS OF 01/31/09  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BROK	FUND SAFE	FUND CMN RATE	PAR/ SHARES	MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42138 T BILL	01/06/09 04/02/09	912791254	19	100	0.0850	25,000,000.00	24,992,315.57	1,534.72	-4,142.76
A 42139 T BILL	01/06/09 04/02/09	912791254	47	000	0.0850	24,994,923.61	99.9626229508	STONARD	3,069.45
A 42098 T BILL	01/06/09 04/02/09	912791254	19	100	0.0850	50,000,000.00	49,984,631.15	STONARD	-8,285.52
A 42098 T BILL	01/06/09 04/02/09	912791518	47	000	0.0850	49,989,847.22	99.9626229508	STONARD	90,315.55
A 42099 T BILL	10/31/08 04/23/09	912791518	19	100	.9400	50,000,000.00	49,984,565.55	STONARD	36,126.22
A 42099 T BILL	10/31/08 04/23/09	912791518	54	000	.9443	49,772,833.34	99.96913109756	STONARD	48,566.67
A 42094 T BILL	10/31/08 04/23/09	912791518	19	100	.9400	20,000,000.00	19,993,826.22	STONARD	384,952.97
A 42094 T BILL	10/31/08 04/23/09	912791518	54	000	.9443	19,909,133.33	99.96913109756	STONARD	195,277.78
A 42095 T BILL	10/29/08 10/22/09	912795844	19	100	1.5021	49,264,111.11	99.68868371212	STONARD	384,952.97
A 42095 T BILL	10/29/08 10/22/09	912795844	54	000	1.5021	49,264,111.11	99.68868371212	STONARD	565,143.06
SUBTOTAL (Inv Type) 11	TREASURY BILLS	8.52% (M)			.8952	245,000,000.00	244,644,022.21		-12,428.28
					.9053	243,194,959.72	99.8547300000		
A 42003 T NOTE	04/09/08 03/31/09	912828GL8	19	100	4.5000	50,000,000.00	50,328,125.00	766,483.52	-1,029,296.90
A 42013 T NOTE	04/09/08 03/31/09	912828GL8	47	000	1.6817	51,357,421.90	100.6562500000	STONARD	-1,029,296.90
A 41870 T NOTE	04/09/08 03/31/09	912828PES	19	100	1.6817	51,357,421.90	100.6562500000	STONARD	52,520.72
A 41841 T NOTE	10/26/07 05/15/09	912828GT1	40	000	3.7975	5,080,468.75	5,064,062.50	STONARD	-16,406.25
A 41862 T NOTE	10/16/07 05/31/09	912828GT1	19	100	4.8750	10,090,484.38	10,146,875.00	STONARD	84,375.00
A 42134 T NOTE	10/23/07 07/31/09	912828PPO	40	000	4.6250	5,100,000.00	5,206,781.25	STONARD	651.59
A 42135 T NOTE	10/23/07 07/31/09	912828PPO	19	100	4.8750	5,165,542.97	102.0937500000	STONARD	563,009.51
A 41993 T NOTE	12/31/08 08/15/09	912828HS2	93	000	.3407	25,000,000.00	25,585,937.50	STONARD	-121,093.75
A 41994 T NOTE	12/31/08 08/15/09	912828HS2	19	100	4.8750	26,164,062.50	102.3437500000	STONARD	1,126,013.02
A 41994 T NOTE	03/31/08 02/28/10	912828HS2	93	000	.3407	52,328,125.00	52,171,875.00	STONARD	-242,187.50
A 42096 T NOTE	03/31/08 02/28/10	912828HS2	19	100	2.0000	50,000,000.00	102.3437500000	STONARD	447,265.62
A 42097 T NOTE	10/31/08 06/30/10	912828JCS	47	000	1.6772	50,302,734.38	50,750,000.00	STONARD	447,265.62
A 42097 T NOTE	10/31/08 06/30/10	912828JCS	19	100	2.0000	50,000,000.00	50,750,000.00	STONARD	417,968.75
A 42097 T NOTE	10/31/08 06/30/10	912828JCS	47	000	1.6772	50,302,734.38	101.5000000000	STONARD	127,071.82
A 42097 T NOTE	10/31/08 06/30/10	912828JCS	19	100	1.4593	51,160,156.25	51,578,125.00	STONARD	76,243.09
A 42097 T NOTE	10/31/08 06/30/10	912828JCS	47	000	1.4593	30,000,000.00	30,946,875.00	STONARD	250,781.25
SUBTOTAL (Inv Type) 12	TREASURY NOTES	13.30% (M)			3.5872	375,100,000.00	381,856,781.25		1,654,910.14
					1.4880	384,011,246.16	101.8013280000		-2,438,281.30
A 42114 F H L B	12/09/08 03/12/10	31333J095	19	100	5.0000	25,000,000.00	26,054,687.50	482,638.89	114,437.50
A 42104 F H L B		31333J049	54	000	1.9571	26,242,333.33	104.2187500000	STONARD	109,791.67
A 42104 F H L B		31333J049	19	100	3.8750	20,000,000.00	20,831,250.00	STONARD	430,850.00

CITY/COUNTY OF SAN FRANCISCO  
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INVESTMENTS OUTSTANDING AS OF 01/31/09  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT	UNREALIZED GAIN
					SAFE	YTM TR		MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 42143	F H L B	01/28/09 01/28/11	3133STV0	19	100	1.7400	28,145,000.00	28,083,432.81	4,081.03	
A 42106	F N M A	11/20/08 02/07/11	31359H81	47	000	1.7400	28,145,000.00	99,781,250,000.00	SUNGARD	-61,567.19
A 42140	F H L B	01/15/09 10/05/11	3133XB43	54	000	3.8751	28,608,102.15	29,080,859.38	SUNGARD	866,481.88
A 42141	F H L B	01/15/09 10/05/11	3133XB43	54	000	4.8750	10,905,816.67	10,756,250.00	SUNGARD	-14,150.00
A 42141	F H L B	01/15/09 10/05/11	3133XB43	54	000	4.8750	50,000,000.00	53,781,250.00	SUNGARD	-70,750.00
A 42141	F H L B	01/15/09 10/05/11	3133XB43	54	000	1.9541	54,529,083.33	107,562,500,000.00	SUNGARD	1,411,769.38
SUBTOTAL (Inv Type) 22	FEDERAL HOME LOAN BANK	5.87% (M)				4.2746	160,395,000.00	168,587,729.69	2,204,138.67	-146,467.19
						2.2695	168,830,735.48	105,107,846,000.00		
A 42142	F N M A	01/06/09 04/01/11	31398AP7	19	000	3.1250	40,000,000.00	40,125,000.00	416,666.67	
A 42130	F N M A	12/30/08 07/28/11	31398AT0	19	000	4.3300	50,000,000.00	50,765,625.00	SUNGARD	-79,400.00
A 42131	F N M A	12/30/08 07/28/11	31398AT0	19	000	3.5529	30,000,000.00	101,531,250,000.00	SUNGARD	-182,225.00
A 42132	F N M A	12/30/08 07/28/11	31398AT0	19	000	4.3300	30,000,000.00	30,459,375.00	SUNGARD	-109,335.00
A 42133	F N M A	01/02/09 07/28/11	31398AT0	19	000	4.3300	20,000,000.00	20,306,250.00	SUNGARD	-69,830.00
A 42126	F N M A	01/02/09 07/28/11	31398AT0	19	000	3.5576	50,000,000.00	50,765,625.00	SUNGARD	-174,575.00
A 42127	F N M A	12/22/08 05/06/13	31398AC8	19	000	4.1200	50,000,000.00	50,968,750.00	SUNGARD	-81,250.00
A 42128	F N M A	12/22/08 05/06/13	31398AC8	19	000	3.5958	51,313,222.22	101,937,500,000.00	SUNGARD	-81,250.00
A 42128	F N M A	12/22/08 05/06/13	31398AC8	19	000	4.1200	20,000,000.00	20,387,500.00	SUNGARD	-32,500.00
SUBTOTAL (Inv Type) 23	FEDERAL NATIONAL MORTGAGE	10.97% (M)				4.0949	310,000,000.00	314,746,875.00	1,638,125.02	-810,365.00
						3.4856	316,518,834.44	101,531,250,000.00		
A 42105	F P C B	11/19/08 02/14/11	31331YD0	19	100	2.8750	19,000,000.00	19,469,062.50	253,399.31	603,012.50
A 42102	F P C B	11/10/08 04/21/11	31331Y04	54	000	2.6250	40,000,000.00	40,775,000.00	SUNGARD	1,033,400.00
SUBTOTAL (Inv Type) 28	FEDERAL FARM CREDIT BAN	2.10% (M)				2.7055	59,000,000.00	60,244,062.50	545,065.98	1,636,412.50
						2.9975	58,807,215.98	102,108,581,000.00		
A 42115	F H L M C BONDS	12/09/08 07/16/10	3137EAB01	19	100	3.2500	50,000,000.00	51,437,500.00	67,708.33	521,500.00
A 42116	F H L M C BONDS	12/09/08 07/16/10	3137EAB01	54	000	2.0810	20,000,000.00	20,575,000.00	SUNGARD	208,600.00
A 42116	F H L M C BONDS	12/09/08 07/16/10	3137EAB01	19	100	3.2500	20,000,000.00	20,575,000.00	SUNGARD	27,083.33
A 42116	F H L M C BONDS	12/09/08 07/16/10	3137EAB01	54	000	2.0810	20,366,400.00	102,875,000,000.00	SUNGARD	



CITY / COUNTY OF SAN FRANCISCO  
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INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 01/31/09  
MAJOR SORT KEY IS FOND

(RPRINT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FOND SAFE	CPM YTM	PAR/SHPRES YR	MARKET PRICE	CURR ACCT PRICE	INT UNREALIZED SOURCE	GAIN LOSS
A 42103	F H L M C 11/17/08 08/23/10	3137TEAA7	19	100	5.1250	25,000,000.00	26,468,750.00	562,326.06	511,750.00	
A 42145	F H L M C 01/23/09 01/23/12	3128X8C08	47	000	2.8843	26,255,958.00	105,875,000,000.00	STUNGARD		
A 42146	F H L M C 01/23/09 01/23/12	3128X8C08	54	000	1.9700	50,000,000.00	49,484,375.00	21,888.89		
A 42147	F H L M C 01/23/09 01/23/12	3128X8C08	19	100	1.9700	50,000,000.00	98,968,750,000.00	STUNGARD		-515,625.00
A 42148	F H L M C 01/23/09 01/23/12	3128X8C08	54	000	1.9700	50,000,000.00	49,484,375.00	21,888.89		
A 42149	F H L M C 01/23/09 01/23/12	3128X8C08	19	100	1.9700	50,000,000.00	98,968,750,000.00	STUNGARD		-515,625.00
A 42150	F H L M C 01/23/09 01/23/12	3128X8C08	54	000	1.9700	50,000,000.00	49,484,375.00	21,888.89		
A 42151	PHILAC Bonds 01/30/09 01/30/12	3128X8HA3	19	100	2.3000	50,000,000.00	98,968,750,000.00	STUNGARD		-515,625.00
SUBTOTAL	(Inv Type) 30 PHILAC Bonds	15,508 (M)			2.3940	445,000,000.00	445,028,125.00	791,645.50	1,241,850.00	
					2.0777	447,538,358.00	100,006,320,000.00	-3,453,125.00		
A 41915	F H L B FLOATER 12/07/07 11/23/09	3133XNF61	19	100	1.9680	50,000,000.00	50,062,500.00	191,333.33	77,800.00	
A 41916	F H L B FLOATER 12/07/07 11/23/09	3133XNF61	47	000	1.9988	49,984,700.00	100,125,000,000.00	STUNGARD		
A 41924	F H L B FLOATER 12/07/07 11/23/09	3133XNF61	19	100	1.9680	50,000,000.00	50,062,500.00	191,333.33	77,800.00	
A 41937	F H L B FLOATER QTR ACT 360 12/28/07 11/23/09	3133XNF61	47	000	1.9179	50,024,900.00	100,125,000,000.00	STUNGARD		37,600.00
A 41938	F H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	19	100	1.9680	50,010,000.00	50,062,500.00	191,333.33	52,500.00	
A 41939	F H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	47	000	1.9478	50,010,000.00	100,125,000,000.00	STUNGARD		
A 41940	F H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	19	100	1.9680	4,500,900.00	4,505,625.00	17,220.00	4,725.00	
A 41941	F H L B FLOATER QTR ACT 360 01/09/08 11/23/09	3133XNF61	47	000	1.9478	50,000,000.00	50,062,500.00	191,333.33	52,500.00	
SUBTOTAL	(Inv Type) 31 PHIL FLOATER QTR ACT-36 12.378 (M)				1.9680	354,500,000.00	354,943,125.00	1,356,553.31	407,925.00	
					1.9580	354,535,200.00	100,125,000,000.00			
A 42065	PFBC FLOATER QTR 08/26/08 10/26/09	31331Y6X3	19	100	.7700	50,000,000.00	49,984,375.00	6,416.67		
SUBTOTAL	(Inv Type) 33 PFBC FLOATER QTR ACT-36 1.741 (M)				.7700	50,000,000.00	99,968,750,000.00	STUNGARD		-15,625.00
					.7700	50,000,000.00	49,984,375.00	6,416.67		
					.7700	50,000,000.00	99,968,750,000.00			15,625.00



CITY/COUNTY OF SAN FRANCISCO  
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 INVESTMENTS OUTSTANDING AS OF 01/31/09  
 MAJOR SORT KEY IS FUND

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(REPRINT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN RATE SAFE YTM YR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCK INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42076	P H L B FLOATER MONTHLY 09/18/08 12/28/09	31133828	19	100	3910	25,000,000.00	24,968,750.00	1,086.10
			54	000	.3910	25,000,000.00	99.8750000000	SUNGD
								-31,250.00
	SUBTOTAL (Inv Type) 35					24,968,750.00	1,086.10	-31,250.00
						99.8750000000		
A 42100	P H L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7CN2	19	100	3350	18,500,000.00	18,488,437.50	1,893.68
			47	000	.2532	18,500,000.00	99.9375000000	SUNGD
								-21,683.85
A 42101	P H L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7CN2	19	100	3350	50,000,000.00	49,968,750.00	5,118.06
			47	000	.2532	50,027,355.00	99.9375000000	SUNGD
								-58,605.00
	SUBTOTAL (Inv Type) 36					68,457,187.50	7,011.74	-80,288.85
						99.9375000000		
A 42137	P H M A DISCOUNT NOTE 12/16/08 08/05/09	313589XA0	19	100	.6200	48,000,000.00	47,860,800.00	38,853.33
			47	000	.6225	47,808,213.33	99.7100000000	UPRICE
								13,733.34
A 42111	P H M A DISCOUNT NOTE 12/04/08 08/14/09	313589KK8	19	100	1.2000	50,000,000.00	49,845,000.00	98,333.33
			47	000	1.2102	49,578,333.33	99.6900000000	UPRICE
								168,333.34
A 42112	P H M A DISCOUNT NOTE 12/04/08 08/14/09	313589KK8	19	100	1.2000	50,000,000.00	49,845,000.00	98,333.33
			47	000	1.2102	49,578,333.33	99.6900000000	UPRICE
								168,333.34
A 42113	P H M A DISCOUNT NOTE 12/04/08 08/14/09	313589KK8	19	100	1.2000	10,000,000.00	9,969,000.00	19,666.67
			47	000	1.2102	9,915,666.67	99.6900000000	UPRICE
								33,666.66
A 42109	P H M A DISCOUNT NOTE 12/04/08 08/17/09	313589KN2	19	100	1.2000	50,000,000.00	49,845,000.00	98,333.33
			47	000	1.2103	49,573,333.33	99.6900000000	UPRICE
								173,333.34
A 42110	P H M A DISCOUNT NOTE 12/04/08 08/17/09	313589KN2	19	100	1.2000	50,000,000.00	49,845,000.00	98,333.33
			47	000	1.2103	49,573,333.33	99.6900000000	UPRICE
								173,333.34
	SUBTOTAL (Inv Type) 41					257,209,800.00	451,853.32	730,733.36
						99.6937210000		
A 42108	P H C DISCOUNT NOTE 12/05/08 08/10/09	313397KF7	19	100	1.2500	20,000,000.00	19,717,111.11	40,277.78
			54	000	1.2609	19,827,777.78	98.5855555556	SUNGD
								-150,944.45
	SUBTOTAL (Inv Type) 44					19,717,111.11	40,277.78	-150,944.45
						98.5855560000		
A 42066	BANK OF AMERICA C P 09/05/08 03/03/09	0660P0Q30	19	100	2.9550	50,000,000.00	49,865,416.67	611,520.83
			40	000	2.9991	49,265,354.17	99.7308333333	SUNGD
								-11,458.33
A 42067	BANK OF AMERICA C P 09/05/08 03/03/09	0660P0Q30	19	100	2.9550	50,000,000.00	49,865,416.67	611,520.83
			40	000	2.9991	49,265,354.17	99.7308333333	SUNGD
								-11,458.33
	SUBTOTAL (Inv Type) 81					99,730,833.34	1,223,041.66	-22,916.66
						99.7308330000		

CITY/COUNTY OF SAN FRANCISCO  
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INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 01/31/09

MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CDN YTM	RATE TR	PAR/ SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42044	MISSION NATIONAL BANK PUBLI 07/16/08 07/16/09		19	100	3.9000		100,000.00		100,000.00		346.67	0.00
			60	000	3.9000		100,000.00		100,000,000,000		USERPR	
A 42055	FIRST NATIONAL BANK CD 07/31/08 07/31/09		19	100	2.7500		5,000,000.00		5,000,000.00		46,979.17	0.00
			63	000	2.7500		5,000,000.00		100,000,000,000		USERPR	
A 42107	MISSION AREA CREDIT UNION 11/03/08 11/03/09		19	100	1.0000		100,000.00		100,000.00		88.89	0.00
			62	000	1.0000		100,000.00		100,000,000,000		USERPR	
A 42144	FIRST NATIONAL BANK PT 01/20/09 01/20/10		19	100	2.6500		10,000,000.00		10,000,000.00		8,833.33	0.00
			63	000	2.6500		10,000,000.00		100,000,000,000		USERPR	
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT												
					2.6803		15,200,000.00		15,200,000.00		56,248.06	.00
					2.6803		15,200,000.00		100,000,000,000			
A 42122	BA COLLATERAL 12/17/08 04/14/09		19	100	.8700		50,000,000.00		50,000,000.00		55,583.33	0.00
			40	000	.8700		50,000,000.00		100,000,000,000		USERPR	
A 42123	BA COLLATERAL 12/17/08 04/14/09		19	100	.8700		50,000,000.00		50,000,000.00		55,583.33	0.00
			40	000	.8700		50,000,000.00		100,000,000,000		USERPR	
A 42124	UNION BANK COLLATERA 12/04/08 06/04/09		19	100	2.5200		50,000,000.00		50,000,000.00		206,500.00	0.00
			46	000	2.5200		50,000,000.00		100,000,000,000		USERPR	
A 42125	UNION BANK COLLATERA 12/04/08 06/04/09		19	100	2.5200		50,000,000.00		50,000,000.00		206,500.00	0.00
			46	000	2.5200		50,000,000.00		100,000,000,000		USERPR	
A 42117	US BANK COLLATERAL 12/09/08 11/23/09		19	100	2.3900		15,000,000.00		15,000,000.00		56,700.00	0.00
			44	000	2.3900		15,000,000.00		100,000,000,000		USERPR	
A 42119	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	100	2.3900		50,000,000.00		50,000,000.00		102,902.78	0.00
			44	000	2.3900		50,000,000.00		100,000,000,000		USERPR	
A 42120	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	100	2.3900		50,000,000.00		50,000,000.00		102,902.78	0.00
			44	000	2.3900		50,000,000.00		100,000,000,000		USERPR	
A 42121	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	100	2.3900		50,000,000.00		50,000,000.00		102,902.78	0.00
			44	000	2.3900		50,000,000.00		100,000,000,000		USERPR	
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds												
					2.0145		365,000,000.00		365,000,000.00		889,575.00	.00
					2.0145		365,000,000.00		100,000,000,000			
SUBTOTAL (Fund) 100 POOLED FUNDS												
					2.4300		2850695000.00		2870318777.60		14,189,868.38	7,979,948.09
					1.9225		2871559725.57		100.6883860000		-7,161,691.73	-7,161,691.73
GRAND TOTAL												
					2.4300		2850695000.00		2870318777.60		14,189,868.38	7,979,948.09
					1.9225		2871559725.57		100.6883860000		-7,161,691.73	-7,161,691.73

INV #	DISCRIPTION/POOL	BANK	BROK	MATURITY	TRADE/	07/31/09	01/31/09	01/31/09	INTR	4.625	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/ (LOSS)
USER	MEMO	CASH	DATE	ENTRY	SETTLE	TYP	COUNP	TYP	YIELD	DISC	AMORT/ (ACCRUIT)	SETTLEMENT		
41862	T	19	01/31/09	02/02/09	01/31/09	INTFR	3.864	01/31/09	02/02/09	01/31/09	-117,937.50	117,937.50		
41950	FEDERAL HOME	19	01/28/09	02/02/09	01/28/09	INTFR	4.200	01/28/09	02/02/09	01/28/09	-630,000.00	630,000.00		
42006	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-30,000,000.00	30,000,000.00		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-30,052,500.00	30,052,500.00		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-52,500.00	52,500.00		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-22,500.00	22,500.00		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-522,483.00	522,483.00		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-22,642.00	22,642.00		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-590,205.56	590,205.56		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-313,590.00	313,590.00		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-354,123.33	354,123.33		
42016	F H L B FLOATER	19	01/28/09	02/02/09	01/28/09	INTFR	4.161	01/28/09	02/02/09	01/28/09	-128,263.20	128,263.20		
42020	PHILB FLOATER QTR	19	01/29/09	01/28/09	01/29/09	INTFR	3.346	01/29/09	01/28/09	01/29/09	-486,687.41	486,687.41		
42021	PHILB FLOATER QTR	19	01/29/09	01/28/09	01/29/09	INTFR	3.346	01/29/09	01/28/09	01/29/09	-29,950,000.00	29,950,000.00		
42045	PHILAC	19	01/14/09	02/02/09	01/14/09	INTFR	3.250	01/14/09	02/02/09	01/14/09	-341,840.28	341,840.28		
42052	TOYOTA C P	19	01/20/09	01/20/09	01/20/09	INTFR	3.250	01/20/09	01/20/09	01/20/09	-25,000,000.00	25,000,000.00		
42054	Commerzbank CP	19	01/06/09	01/06/09	01/06/09	INTFR	2.788	01/06/09	01/06/09	01/06/09	-40,000,000.00	40,000,000.00		
42058	BANK OF SCOTLAND C P	19	01/06/09	01/06/09	01/06/09	INTFR	2.928	01/06/09	01/06/09	01/06/09	-39,486,222.22	39,486,222.22		
42064	T BILL	19	01/29/09	01/29/09	01/29/09	INTFR	3.018	01/29/09	01/29/09	01/29/09	-49,362,611.11	49,362,611.11		
42065	FFCB FLOATER QTR	19	01/26/09	01/26/09	01/26/09	INTFR	1.216	01/26/09	01/26/09	01/26/09	-393,750.00	393,750.00		
42070	BANK OF SCOTLAND C P	19	01/16/09	01/16/09	01/16/09	INTFR	2.126	01/16/09	01/16/09	01/16/09	-50,000,000.00	50,000,000.00		
42076	F H L B FLOATER MONTHLY	19	01/28/09	01/28/09	01/28/09	INTFR	3.91	01/28/09	01/28/09	01/28/09	-155,333.00	155,333.00		
42082	FREDDIE DISCOUNT	19	01/30/09	01/30/09	01/30/09	INTFR	2.682	01/30/09	01/30/09	01/30/09	-506,076.39	506,076.39		
42083	FREDDIE DISCOUNT	19	01/30/09	01/30/09	01/30/09	INTFR	2.682	01/30/09	01/30/09	01/30/09	-8,417.25	8,417.25		
42083	FREDDIE DISCOUNT	19	01/30/09	01/30/09	01/30/09	INTFR	2.682	01/30/09	01/30/09	01/30/09	-401,180.55	401,180.55		
42083	FREDDIE DISCOUNT	19	01/30/09	01/30/09	01/30/09	INTFR	2.682	01/30/09	01/30/09	01/30/09	-49,987,277.78	49,987,277.78		

\* ACTIVE TRANSACTIONS \*

CITY / COUNTY OF SAN FRANCISCO  
M. R. NEWLIN RANKIN 415-554-4487  
DETAIL TRANSACTION REPORT - FIXED INCOME

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01/01/09 TO 01/31/09  
SETTLEMENT DATE BASIS  
FUND: 100 POOLED FUNDS

INV #	DESCRIPTION / POOL #	BANK	BK	MAT	TRADE /	TEN	COUN	PAR	BOOK	(INTEREST)	(GAIN)/LOSS
USER	NUM	DATE	ENTRY	SETTLE	TYPE	YIELD	FIELD	ORIGINAL	FACE	AMORT / (ACCRET)	SETTLEMENT
42084	CITICORP M C D	19	89	01/06/09	01/06/09	MAT	4.280	-25,000,000.00	-25,000,000.00	-273,444.44	25,273,444.44
42085	FREDDIE DISCOUNT	19	54	02/03/09	01/16/09	SALE	4.280	-30,000,000.00	-29,695,166.66	-270,416.67	29,999,583.33
42086	FREDDIE DISCOUNT	19	54	02/03/09	01/20/09	SALE	2.980	-50,000,000.00	-49,491,944.44	-450,594.44	49,999,545.56
42087	FARMER MAC DISCOUNT	19	40	01/06/09	01/06/09	MAT	2.362	-47,000,000.00	-46,760,691.67	-239,308.33	47,000,000.00
42088	FMAA DISCOUNT NOTES	19	54	03/17/09	01/16/09	SALE	2.550	-50,000,000.00	-49,458,125.00	-343,541.67	49,985,222.22
42089	FMAA DISCOUNT NOTES	19	54	03/17/09	01/16/09	SALE	2.578	-50,000,000.00	-49,458,125.00	-343,541.67	49,985,222.22
42090	Full call	19	47	10/02/09	01/02/09	CALL	3.400	-50,000,000.00	-50,000,000.00	-425,000.00	50,425,000.00
42091	Full call	19	47	10/02/09	01/02/09	CALL	3.400	-50,000,000.00	-50,000,000.00	-425,000.00	50,425,000.00
42092	Full call	19	47	10/02/09	01/02/09	CALL	3.400	-25,000,000.00	-25,000,000.00	-212,500.00	25,212,500.00
42093	P H L B	19	10/23/09	01/23/09	INTR	3.125	3.125	-50,000,000.00	-50,000,000.00	-373,263.50	50,373,263.50
42100	P H L M PLANTER MONTHLY	19	09/25/09	01/23/09	CALL	3.125	3.125	-50,000,000.00	-50,000,000.00	-7,515.63	50,000,000.00
42101	P H L M PLANTER MONTHLY	19	09/21/09	01/21/09	INTR	4.88	4.88	-20,312.50	-20,312.50	-7,515.63	20,312.50
42115	P H L M C BONDS	19	07/16/10	01/16/09	INTR	3.250	3.250	-636,458.34	-636,458.34	-167,013.88	803,472.22
42116	P H L M C BONDS	19	07/16/10	01/16/09	INTR	2.081	2.081	-254,583.33	-254,583.33	-66,805.56	321,388.89
42130	P H M A	19	07/28/11	01/28/09	INTR	4.330	4.330	-914,111.11	-914,111.11	-168,388.89	1,082,500.00
42131	P H M A	19	07/28/11	01/28/09	INTR	3.553	3.553	-548,466.67	-548,466.67	-101,033.33	649,500.00
42132	P H M A	19	07/28/11	01/28/09	PURC	4.330	4.330	20,000,000.00	20,746,535.56	-20,746,535.56	-20,746,535.56
42133	P H M A	19	12/30/08	01/28/09	INTR	4.358	4.358	-746,455.56	-746,455.56	-62,544.44	433,000.00
42134	P H M A	19	12/30/08	01/28/09	INTR	3.558	3.558	50,000,000.00	51,866,338.89	-51,866,338.89	-51,866,338.89
42135	P H M A	19	12/30/08	01/28/09	PURC	4.330	4.330	25,000,000.00	24,994,923.61	-156,361.11	1,082,500.00
42136	T BILL	19	04/02/09	01/02/09	PURC	3.558	3.558	25,000,000.00	24,994,923.61	-24,994,923.61	-24,994,923.61

## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

## \* ACTIVE TRANSACTIONS \*

DETAIL TRANSACTION REPORT - FIXED INCOME

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01/01/09 TO 01/31/09

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE/	TRN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE /ENTRY	SETTLE	TYPE YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
42139 T BILL		19 47	04/02/09 01/02/09	FURC 0.85	50,000,000.00	49,989,847.22		-49,989,847.22
com			01/16/09 01/06/09	FURC 0.85		-10,152.78		
42140 P H L B		19 54	10/05/11 01/14/09	FURC 4.875	10,000,000.00	10,905,816.67		-10,905,816.67
com			01/16/09 01/15/09	FURC 1.954		905,816.67		
42141 P H L B		19 54	10/05/11 01/14/09	FURC 4.875	50,000,000.00	54,529,083.33		-54,529,083.33
com			01/16/09 01/15/09	FURC 1.954		4,529,083.33		
42142 P H M A		19 54	04/01/11 12/30/08	FURC 3.125	40,000,000.00	40,534,261.11		-40,534,261.11
com			01/16/09 01/06/09	FURC 2.886		534,261.11		
42143 P H L B		19 47	01/28/11 01/14/09	FURC 1.740	28,145,000.00	28,145,000.00		-28,145,000.00
com			01/26/09 01/28/09	FURC 1.740		50,000,000.00		
42145 P H L M C		19 54	01/23/12 01/16/09	FURC 1.970	50,000,000.00	50,000,000.00		-50,000,000.00
com			01/26/09 01/23/09	FURC 1.970		50,000,000.00		
42146 P H L M C		19 54	01/23/12 01/16/09	FURC 1.970	50,000,000.00	50,000,000.00		-50,000,000.00
com			01/26/09 01/23/09	FURC 1.970		50,000,000.00		
42147 P H L M C		19 54	01/23/12 01/16/09	FURC 1.970	50,000,000.00	50,000,000.00		-50,000,000.00
com			01/26/09 01/23/09	FURC 1.970		50,000,000.00		
42148 P H L M C		19 54	01/26/09 01/23/09	FURC 1.970	50,000,000.00	50,000,000.00		-50,000,000.00
com			01/26/09 01/23/09	FURC 1.970		50,000,000.00		
42149 P H L M C		19 54	01/23/12 01/16/09	FURC 1.970	50,000,000.00	50,000,000.00		-50,000,000.00
com			01/26/09 01/23/09	FURC 1.970		50,000,000.00		
42150 P H L M C		19 54	01/23/12 01/16/09	FURC 1.970	50,000,000.00	50,000,000.00		-50,000,000.00
com			01/26/09 01/23/09	FURC 1.970		50,000,000.00		
42151 PRILMC Bonds		19 47	01/30/12 01/27/09	FURC 2.300	50,000,000.00	50,000,000.00		-50,000,000.00
com			01/28/09 01/30/09	FURC 2.300		50,000,000.00		

## CITY / COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

01/01/09 TO 01/31/09

REPORT GRAND TOTALS

ASSETS

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## \* ACTIVE TRANSACTIONS \*

TYPE / WEIGHTED TIME / YIELD	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC ( 15)	1.995	623,145,000.00		631,711,806.39	8,566,806.39				-631,711,806.39
SALE ( 6)	2.730	-280000000.00		-276918222.23	3,081,777.77		-2,210,555.55	-813,288.89	279,942,066.67
CALL ( 6)	3.419	-234950000.00		-235002500.00	-52,500.00		-1,062,500.00		236,012,500.00
INTX ( 14)	2.457			-3,650,213.90			-2,521,614.00		52,500.00
WAT ( 12)	3.332	-482000000.00		-479367858.33			-4,928,205.20		481,663,921.86
ACR ( 3)	4.594			58,732.00		-58,732.00			



## CITY/COUNTY OF SAN FRANCISCO

• ACTIVE TRANSACTIONS •

MR. NEWLIN RANKIN 415-554-4487  
DETAIL TRANSACTION REPORT - FIXED INCOME

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01/01/09 TO 01/31/09  
SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

ENV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TEN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN) / (LOSS)
USER	MEMO	CASH	DATE	ENTRY	SETTLE	YIELD	FACE	PRIN / DISC	AMORT / (ACCRET)	SETTLEMENT	
41925	CITIBANK FTD	19	48	01/02/09	01/02/09	NMT	1.887	-10,000,000.00	-10,000,000.00	-1,048.41	10,001,048.41
				02/02/09	01/02/09		1.887				
41948	FIRST NATL BANK INT MO	19	63	01/18/09	01/18/09	NMT	3.636	-5,000,000.00	-5,000,000.00	-9,090.28	5,009,090.28
				02/02/09	01/18/09		3.636				
42055	FIRST NATIONAL BANK CD	19		02/02/09	01/18/09	INTR	2.750			-35,138.89	35,138.89
				01/01/09	02/02/09	INTR	2.750				
42059	PUBLIC TIME DEPOSIT MO	19	93	01/06/09	01/06/09	NMT	2.334	-10,000,000.00	-10,000,000.00	-3,890.77	10,003,890.77
				02/02/09	01/06/09		2.334				
42060	PUBLIC TIME DEPOSIT MO	19	93	01/06/09	01/06/09	NMT	2.334	-10,000,000.00	-10,000,000.00	-3,890.76	10,003,890.76
				02/02/09	01/06/09		2.334				
42119	US BANK COLLATERALIZE	19		12/08/09	01/01/09	INTR	2.390			-76,347.22	76,347.22
				01/01/09	02/02/09	INTR	2.390				
42120	US BANK COLLATERALIZE	19		12/08/09	01/01/09	INTR	2.390			-76,347.22	76,347.22
				01/01/09	02/02/09	INTR	2.390				
42121	US BANK COLLATERALIZE	19		12/08/09	01/01/09	INTR	2.390			-76,347.22	76,347.22
				01/01/09	02/02/09	INTR	2.390				
42144	FIRST NATIONAL BANK FT	19	63	01/26/09	01/16/09	PURC	2.650	10,000,000.00	10,000,000.00	-10,000,000.00	-10,000,000.00
				01/26/09	01/20/09		2.650				

• ACTIVE TRANSACTIONS •

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01/01/09 TO 01/31/09  
REPORT GRAND TOTALS

## ASSETS

TYPE / INSTRUMENT	FAIR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PERC ( 3 )	2.650	10,000,000.00		10,000,000.00					-10,000,000.00
INTERT ( 4 )	2.402						-264,180.55		
MORT ( 4 )	2.393	-35,000,000.00		-35,000,000.00			-17,920.22		35,017,920.22

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / Maturity DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/INT EARNINGS
42064	08/20/08	1.7500 T BILL	11 TREASURY BILLS	01/29/09	50,000,000.00	49,606,250.00	1.788	MATURED	393,750.00	68,055.56
42138	01/06/09	0.0850 T BILL	42003 04/09/08	04/02/09	25,000,000.00	24,994,923.61	1.086		1,534.72	73,418.42
42139	01/06/09	0.0850 T BILL	42013 04/09/08	04/02/09	50,000,000.00	49,985,847.22	1.086		3,069.45	147,840.09
42098	10/31/08	0.9400 T BILL	41870 10/26/07	04/23/09	50,000,000.00	49,782,833.34	1.957		40,472.22	16,474.39
42099	10/31/08	0.9400 T BILL	41881 10/16/07	04/23/09	50,000,000.00	49,782,833.34	1.957		40,472.22	16,474.39
42094	10/29/08	1.4800 T BILL	41862 10/23/07	07/31/09	5,100,000.00	5,165,542.97	3.216		117,937.50	16,111.52
42095	10/29/08	1.4800 T BILL	42135 12/31/08	08/15/09	25,000,000.00	26,164,062.50	2.775		123,021.00	72,209.36
42135	12/31/08	0.8750 T NOTE	42135 12/31/08	08/15/09	50,000,000.00	50,302,734.38	1.690		72,209.36	38,650.68
41993	03/31/08	2.0000 T NOTE	41993 03/31/08	02/28/10	50,000,000.00	50,302,734.38	1.690		72,209.36	38,650.68
42096	10/31/08	2.8750 T NOTE	42096 10/31/08	06/30/10	50,000,000.00	51,160,156.25	1.469		117,937.50	481,439.40
42097	10/31/08	2.8750 T NOTE	42097 10/31/08	06/30/10	50,000,000.00	50,696,093.75	1.469		117,937.50	481,439.40
SUBTOTAL (ICCN) 12 TREASURY NOTES										
42090	10/02/08	3.4000 full call	12 TREASURY NOTES	275 DAYS	375,100,000.00	384,011,246.16	1.476		425,000.00	4,722.22
42091	10/02/08	3.4000 full call	42091 10/02/08	10/02/09	50,000,000.00	50,000,000.00	3.447	01/02/09	425,000.00	4,722.22
42092	10/02/08	3.4000 full call	42092 10/02/08	10/02/09	50,000,000.00	50,000,000.00	3.447	01/02/09	425,000.00	4,722.22
42093	10/27/08	3.1250 F H L B	42093 10/27/08	10/23/09	50,000,000.00	50,000,000.00	3.447	01/02/09	425,000.00	4,722.22
42114	12/09/08	5.0000 F H L B	42114 12/09/08	03/12/10	25,000,000.00	26,422,333.33	1.818		373,263.50	95,486.01
42104	11/18/08	3.8750 F H L B	42104 11/18/08	12/10/10	20,000,000.00	20,400,400.00	2.725		48,077.49	40,525.29
42143	01/28/09	1.7400 F H L B	42143 01/28/09	02/07/11	28,145,000.00	28,145,000.00	1.323		4,081.03	4,081.03
42106	11/20/08	5.0500 F H L B	42106 11/20/08	10/05/11	17,250,000.00	28,608,102.15	1.669		8,477.55	77,723.18
42141	01/15/09	4.8750 F H L B	42141 01/15/09	10/05/11	50,000,000.00	50,905,816.67	1.669		8,477.55	8,477.55
42142	01/15/09	4.8750 F H L B	42142 01/15/09	10/05/11	50,000,000.00	50,905,816.67	1.669		8,477.55	8,477.55
41950	01/31/08	4.2000 FEDERAL HOME LOAN BANKS	41950 01/31/08	01/28/13	50,000,000.00	50,592,508.33	1.669	01/28/09	577,500.00	51,671.05
SUBTOTAL (ICCN) 22 FEDERAL HOME LOAN										
42142	01/06/09	3.1250 F H L B	42142 01/06/09	769 DAYS	160,395,000.00	168,830,735.48	2.481		2,013,263.50	380,234.86
42130	12/30/08	4.3300 F H L B	42130 12/30/08	04/01/11	40,000,000.00	40,534,261.11	2.781		168,388.89	80,284.82
42131	12/30/08	4.3300 F H L B	42131 12/30/08	07/28/11	30,000,000.00	30,568,710.00	3.394		101,383.33	149,157.78
42132	01/02/09	4.3300 F H L B	42132 01/02/09	07/28/11	20,000,000.00	20,376,080.00	3.393		62,544.44	89,494.67
42133	01/02/09	4.3300 F H L B	42133 01/02/09	07/28/11	50,000,000.00	50,940,200.00	3.393		57,720.13	57,720.13
42136	12/02/08	4.3300 F H L B	42136 12/02/08	07/28/11	50,000,000.00	51,313,222.22	3.393		156,361.11	144,300.34
42137	12/02/08	4.3300 F H L B	42137 12/02/08	07/28/11	50,000,000.00	50,940,200.00	3.393		156,361.11	144,300.34



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(KIS / BENNETS)

## EARNED INCOME SUMMARY

01/01/09 THROUGH 01/31/09

SHORT KEYS ARE FUND ICCH MATD  
FUND: 100 POOLED FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42076	09/18/08	.3910	F H L B FLOATER MONTHLY	12/28/09	25,000,000.00	25,000,000.00	.396		8,417.25	8,417.25
SUBTOTAL (ICCN) 35 PHILB FLOATER MON .86%(C) 331 DAYS 25,000,000.00 18,510,121.35 .384										
42100	09/22/08	.3350	F H L M FLOATER MONTHLY	09/21/09	50,000,000.00	50,027,355.00	.384		8,417.25	8,417.25
42101	09/22/08	.3350	F H L M FLOATER MONTHLY	09/21/09	50,000,000.00	50,027,355.00	.384		7,535.63	6,042.12
SUBTOTAL (ICCN) 36 PHILM FLOATER MO 2.36%(C) 233 DAYS 68,500,000.00 68,537,476.35 .384										
42088	10/15/08	2.5500	FMAA DISCOUNT NOTES	03/17/09	50,000,000.00	49,458,125.00	9.743	01/20/09	527,097.22	250,847.22
42089	10/15/08	2.5500	FMAA DISCOUNT NOTES	03/17/09	50,000,000.00	49,458,125.00	9.743	01/20/09	527,097.22	250,847.22
42137	12/16/08	.6200	F M M A DISCOUNT NOTE	08/05/09	48,000,000.00	47,808,213.33	.631			25,626.66
42111	12/04/08	1.2000	F M M A DISCOUNT NOTE	08/14/09	50,000,000.00	49,578,333.33	1.227			51,666.66
42112	12/04/08	1.2000	F M M A DISCOUNT NOTE	08/14/09	50,000,000.00	49,578,333.33	1.227			51,666.66
42113	12/04/08	1.2000	F M M A DISCOUNT NOTE	08/14/09	10,000,000.00	9,915,666.67	1.227			10,333.34
42109	12/04/08	1.2000	F M M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,333.33	1.227			51,666.66
42110	12/04/08	1.2000	F M M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,333.33	1.227			51,666.66
SUBTOTAL (ICCN) 41 FMAA DISCOUNT MO 8.81%(C) 194 DAYS 258,000,000.00 256,027,213.32 2.768										
42087	10/20/08	2.3500	FARMER MAC DISCOUNT	01/06/09	47,000,000.00	46,760,651.67	2.395	MATURED	239,308.33	15,340.28
SUBTOTAL (ICCN) 42 FARM CREDIT DISC 0 DAYS .00 2.395										
42085	10/02/08	2.9500	FREDDIE DISCOUNT	02/03/09	30,000,000.00	29,693,966.66	5.226	01/20/09	304,483.34	80,775.00
42086	10/02/08	2.9500	FREDDIE DISCOUNT	02/03/09	50,000,000.00	49,491,944.45	5.226	01/20/09	507,472.22	134,625.00
42082	10/03/08	2.6500	FREDDIE DISCOUNT	03/13/09	50,000,000.00	49,407,430.56	9.627	01/20/09	578,847.22	247,597.22
42083	10/03/08	2.6500	FREDDIE DISCOUNT	03/13/09	50,000,000.00	49,407,430.56	9.627	01/20/09	578,847.22	247,597.22
SUBTOTAL (ICCN) 43 FMC DISCOUNT NOT .68%(C) 191 DAYS 20,000,000.00 19,827,777.78 1.278										
42054	07/30/08	2.8900	Commerzbank CP	01/06/09	40,000,000.00	39,486,272.22	6.686		1,969,650.00	732,122.22
42058	08/05/08	2.9800	BANK OF SCOTLAND C P	01/06/09	50,000,000.00	49,362,611.11	2.968	MATURED	513,777.78	16,055.56
42070	09/03/08	2.9150	BANK OF SCOTLAND C P	01/06/09	50,000,000.00	49,493,923.61	3.060	MATURED	373,388.89	20,694.44
42069	09/03/08	2.9500	TORONTA C P	01/20/09	25,000,000.00	24,658,159.72	2.986	MATURED	506,076.39	20,243.06
42066	09/02/08	2.9500	AMERICA C P	03/03/09	50,000,000.00	49,265,354.17	3.041		341,840.28	36,284.72
42067	09/05/08	2.9550	BANK OF AMERICA C P	03/03/09	50,000,000.00	49,265,354.17	3.041			127,229.17
SUBTOTAL (ICCN) 81 COMMERCIAL PAPER 3.19%(C) 31 DAYS 100,000,000.00 98,530,708.34 3.011										
42084	10/06/08	4.2800	CITIGROUP N C D	01/06/09	25,000,000.00	25,000,000.00	4.339	MATURED	273,444.44	14,861.11

CITY/COUNTY OF SAN FRANCISCO  
MR. MEMLIN RANKIN 415-554-4487

(KIS / ERMERIS)

## EARNED INCOME SUMMARY

01/01/09 THROUGH 01/31/09

SORT KEYS ARE FUND ICC# MATD

FUND: 100 POOLED FUNDS

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INV NO.	PURCHASE DATE	Coupon RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
SUBTOTAL (ICCS) 91 NEGOTIABLE C.D.' 0 DAYS										
42044	07/16/08	3.9000	MISSION NATIONAL BANK PU	07/16/09	100,000.00	100,000.00	3.954		273,444.44	14,861.11
42055	07/31/08	2.7500	FIRST NATIONAL BANK CD	07/31/09	5,000,000.00	5,000,000.00	2.788		35,138.89	335.84
42107	11/03/08	1.0000	MISSION AREA CREDIT UNIO	11/03/09	100,000.00	100,000.00	1.014			11,840.28
42144	01/20/09	2.6500	FIRST NATIONAL BANK FT	01/20/10	10,000,000.00	10,000,000.00	2.687			86.11
SUBTOTAL (ICCS) 1010 PUBLIC TIME DE .52%(C) 295 DAYS										
41925	01/03/08	1.8871	CITIBANK PTD	01/02/09	10,000,000.00	10,000,000.00	1.913	MATURED	35,138.89	21,095.56
42059	08/04/08	2.3345	PUBLIC TIME DEPOSIT MONT	01/06/09	10,000,000.00	10,000,000.00	2.367	MATURED	1,048.41	524.20
42060	08/01/08	2.3345	PUBLIC TIME DEPOSIT MONT	01/06/09	10,000,000.00	10,000,000.00	2.367	MATURED	3,890.77	3,242.31
41948	01/19/08	3.6361	FIRST NATL BANK INT MONT	01/18/09	5,000,000.00	5,000,000.00	3.687	MATURED	3,890.76	3,242.30
SUBTOTAL (ICCS) 1011 PUBLIC TIME DE 0 DAYS										
42122	12/17/08	.8700	BA COLLATERAL	04/14/09	50,000,000.00	50,000,000.00	.882		17,920.22	15,594.07
42123	12/17/08	.8700	BA COLLATERAL	04/14/09	50,000,000.00	50,000,000.00	.882			37,458.33
42124	12/04/08	2.5200	UNION BANK COLLATERA	06/04/09	50,000,000.00	50,000,000.00	2.555			37,458.33
42125	12/04/08	2.5200	UNION BANK COLLATERA	06/04/09	50,000,000.00	50,000,000.00	2.555			108,500.00
42117	12/09/08	2.5200	US BANK COLLATERAL	11/23/09	15,000,000.00	15,000,000.00	2.555			108,500.00
42119	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		76,347.22	32,550.00
42120	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		76,347.22	102,902.78
42121	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		76,347.22	102,902.78
SUBTOTAL (ICCS) 1012 COLLATERAL C D 12.56%(C) 193 DAYS										
					365,000,000.00	365,000,000.00	2.043		229,041.66	633,175.00

SUBTOTAL (FUND) 100 POOLED FUNDS	- ASSETS	483 DAYS	2850695000.00	2871559725.57
SUBTOTAL (FUND) 100 POOLED FUNDS	- NET		2850695000.00	2871559725.57

## FUND STATISTICS

## ASSETS

AVERAGE DAILY INVESTMENT BALANCE	: 2,983,051,148.96
BARRED INTEREST YIELD THIS PERIOD	: 2.385
WEIGHTED AVG YIELD AT END OF PERIOD	: 1.868
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	10,164,025.23

## LIABILITIES

	.000
	.000

11,824,496.41	6,042,868.06
11,824,496.41	6,042,868.06



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(SIS / EARNINGS)

## EARNED INCOME SUMMARY

01/01/09 THROUGH 01/31/09

SORT KEYS ARE FUND IC# MATD

FUND: 9703

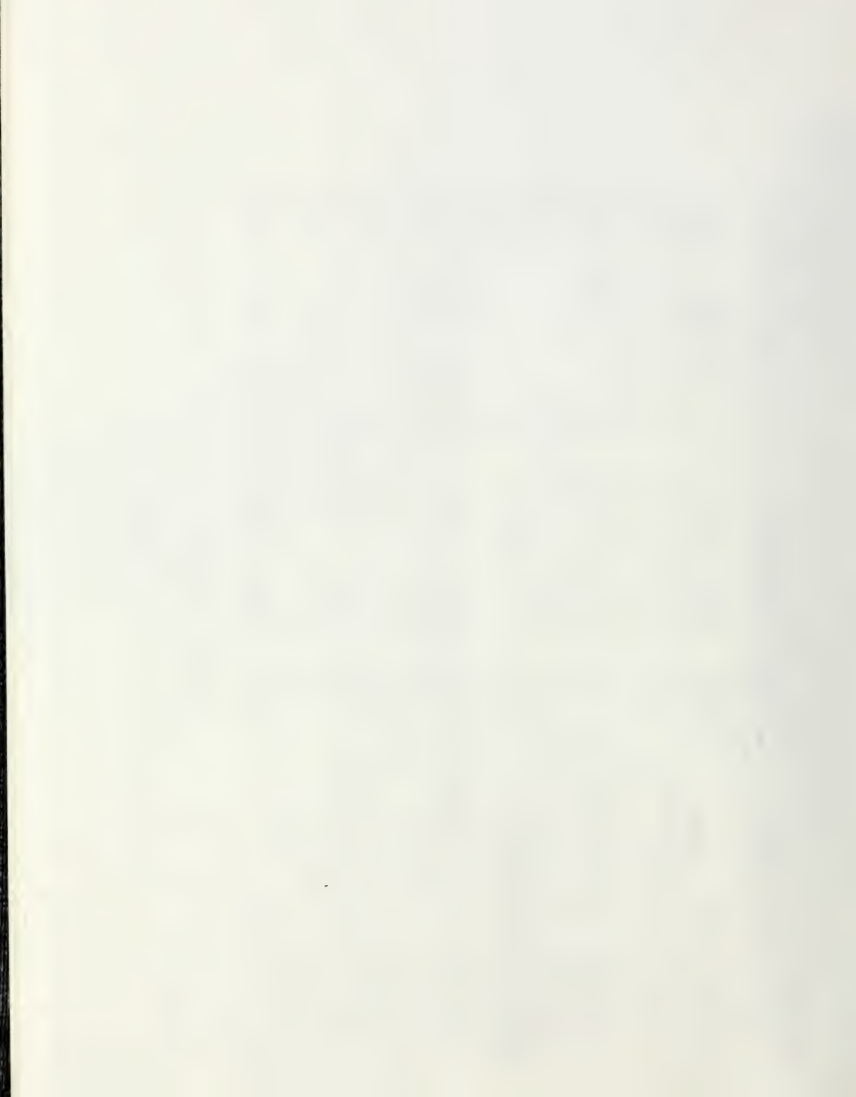
SPUSD TRANS 08-09

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INV PURCHASE COUPON	INSTR /	SCHEDULED	SCHEDULED	YIELD /	DATE	INCOME	TOTAL/NET
NO. DATE RATE	DESCRIPTION	MATURITY DATE	PAR VALUE	BOOK VALUE	SOLD/MAT	RECEIVED THIS PER	EARNINGS
42118 12/09/08 2.5200	US BANK COLLATERAL	11/23/09	35,000,000.00	35,000,000.00	2.555		75,950.00
SUBTOTAL (IC#)	1012 COLLATERAL C D 1.204(C)	296 DAYS	35,000,000.00	35,000,000.00	2.555	.00	75,950.00
SUBTOTAL (FUND)	9703 SPUSD TRANS 08-09- ASSETS	296 DAYS	35,000,000.00	35,000,000.00		.00	75,950.00
SUBTOTAL (FUND)	9703 SPUSD TRANS 08-09- NET		35,000,000.00	35,000,000.00		.00	75,950.00

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 35,000,000.00	
EARNED INTEREST YIELD THIS PERIOD	: 2.555	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: 2.555	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	132,300.00	

GRAND TOTAL 100.004(C) 481 DAYS 2885695000.00 2906559725.57 2.387 11,824,496.41 6,118,818.06





José Cisneros  
TREASURER

PAULINE MARX  
Chief Assistant Treasurer

Newlin Rankin  
Chief Investment Officer

March 12, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to February 28, 2009:

	Pooled	All
Interest Received	\$62,730,682	\$64,452,488
Total Net Earnings	\$50,754,278	\$51,696,055
Earned Income Yield	2.593%	2.601%
Average Age of Portfolio	482 Days	490 Days

Total cost of the securities on hand as of February 28, 2009 was \$3,041,245,000 with a market value of \$3,063,553,801 plus fixed assets accrued interests of \$4,369,628. The earned yield for the month of February 2009 is \$2.117%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 28, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

*Pauline Marx for*  
José Cisneros

Treasurer  
Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx

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CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

2/01/09 THROUGH 2/28/09

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,465,929.76	.00	.00	N/A	4,465,929.76
TOTAL NET EARNINGS THIS PERIOD:	4,904,357.10	.00	31,686.66	N/A	4,936,043.76
AVERAGE DAILY PORTFOLIO BALANCE:	3,024,205,940.59	.00	15,200,000.00	N/A	3,039,405,940.59
EARNED INCOME YIELD THIS PERIOD:	2.114	.000	2.717	N/A	2.117
END OF PERIOD PORTFOLIO BALANCE:	3,049,320,035.33	.00	15,200,000.00	N/A	3,064,520,035.33
CURRENT AMORTIZED BOOK VALUE:	3,044,173,436.52	.00	15,200,000.00	N/A	3,059,373,436.52
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.023	.000	2.717	N/A	2.027
WEIGHTED AVERAGE DAYS TO MATURITY:	489.70	.00	267.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	418.61	.00	267.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.117

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
2/01/09 THROUGH 2/28/09

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FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,465,929.76	.00	.00	N/A	4,465,929.76
TOTAL NET EARNINGS THIS PERIOD:	4,698,629.33	.00	31,686.66	N/A	4,730,315.99
AVERAGE DAILY PORTFOLIO BALANCE:	2,865,619,964.43	.00	15,200,000.00	N/A	2,880,819,964.43
EARNED INCOME YIELD THIS PERIOD:	2.137	.000	2.717	N/A	2.140
END OF PERIOD PORTFOLIO BALANCE:	2,859,519,716.53	.00	15,200,000.00	N/A	2,874,719,716.53
CURRENT AMORTIZED BOOK VALUE:	2,854,368,281.36	.00	15,200,000.00	N/A	2,869,568,281.36
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.047	.000	2.717	N/A	2.050
WEIGHTED AVERAGE DAYS TO MATURITY:	482.41	.00	267.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	406.60	.00	267.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.140



(FS/ERNFS)

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

2/01/09 THROUGH 2/28/09

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FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	68,600.00	.00	.00	N/A	68,600.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	268.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	268.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
PORTFOLIO STATISTICS  
2/01/09 THROUGH 2/28/09

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FUND: 9704 SFUSD BONDS 2006B

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	137,127.77	.00	.00	N/A	137,127.77
AVERAGE DAILY PORTFOLIO BALANCE:	123,585,976.16	.00	.00	N/A	123,585,976.16
EARNED INCOME YIELD THIS PERIOD:	1.446	.000	.000	N/A	1.446
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	.00	.00	N/A	154,800,318.80
CURRENT AMORTIZED BOOK VALUE:	154,805,155.16	.00	.00	N/A	154,805,155.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.469	.000	.000	N/A	1.469
WEIGHTED AVERAGE DAYS TO MATURITY:	674.59	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	674.59	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.446

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 2/28/09

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	63,824,600.89	.00	627,886.64	N/A	64,452,487.53
TOTAL NET EARNINGS THIS PERIOD:	50,984,120.92	.00	711,934.54	N/A	51,696,055.46
AVERAGE DAILY PORTFOLIO BALANCE:	2,952,898,229.02	.00	32,134,156.38	N/A	2,985,032,385.40
EARNED INCOME YIELD THIS PERIOD:	2.593	.000	3.328	N/A	2.601
END OF PERIOD PORTFOLIO BALANCE:	3,049,320,035.33	.00	15,200,000.00	N/A	3,064,520,035.33
CURRENT AMORTIZED BOOK VALUE:	3,044,173,436.52	.00	15,200,000.00	N/A	3,059,373,436.52
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.075	.000	3.114	N/A	2.080
WEIGHTED AVERAGE DAYS TO MATURITY:	489.70	.00	267.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	418.61	.00	267.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.601

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/08 THROUGH 2/28/09

FUND: 100 POOLED FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	62,102,795.33	.00	627,886.64	N/A	62,730,681.97
TOTAL NET EARNINGS THIS PERIOD:	50,042,343.15	.00	711,934.54	N/A	50,754,277.69
AVERAGE DAILY PORTFOLIO BALANCE:	2,907,402,725.59	.00	32,134,156.38	N/A	2,939,536,881.97
EARNED INCOME YIELD THIS PERIOD:	2.585	.000	3.328	N/A	2.593
END OF PERIOD PORTFOLIO BALANCE:	2,859,519,716.53	.00	15,200,000.00	N/A	2,874,719,716.53
CURRENT AMORTIZED BOOK VALUE:	2,854,368,281.36	.00	15,200,000.00	N/A	2,869,568,281.36
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.102	.000	3.114	N/A	2.108
WEIGHTED AVERAGE DAYS TO MATURITY:	482.41	.00	267.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	406.60	.00	267.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.593

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 2/28/09

PAGE: 1  
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FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00		.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	200,900.00		.00	N/A	200,900.00
AVERAGE DAILY PORTFOLIO BALANCE:	11,810,699.59		.00	N/A	11,810,699.59
EARNED INCOME YIELD THIS PERIOD:	2.555		.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00		.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00		.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555		.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	268.00		.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	268.00		.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

(PS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 2/28/09

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FUND: 9704 SFUSD BONDS 2006B

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	137,127.77	.00	.00	N/A	137,127.77
AVERAGE DAILY PORTFOLIO BALANCE:	14,240,359.39	.00	.00	N/A	14,240,359.39
EARNED INCOME YIELD THIS PERIOD:	1.446	.000	.000	N/A	1.446
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	.00	.00	N/A	154,800,318.80
CURRENT AMORTIZED BOOK VALUE:	154,805,155.16	.00	.00	N/A	154,805,155.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.469	.000	.000	N/A	1.469
WEIGHTED AVERAGE DAYS TO MATURITY:	674.59	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	674.59	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.446



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
2/01/09 THROUGH 2/28/09

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NOT FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	205,727.77	.00	.00	N/A	205,727.77
AVERAGE DAILY PORTFOLIO BALANCE:	158,585,976.16	.00	.00	N/A	158,585,976.16
EARNED INCOME YIELD THIS PERIOD:	1.691	.000	.000	N/A	1.691
END OF PERIOD PORTFOLIO BALANCE:	189,800,318.80	.00	.00	N/A	189,800,318.80
CURRENT AMORTIZED BOOK VALUE:	189,805,155.16	.00	.00	N/A	189,805,155.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.669	.000	.000	N/A	1.669
WEIGHTED AVERAGE DAYS TO MATURITY:	599.61	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	599.61	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.691

## CITY / COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 2/28/09

MAJOR SORT KEY IS ICCB

SETTLEMENT DATE BASIS

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## SUMMARY DESCRIPTION

		CUMULATIVE RATE YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	10.86% (C)	.817	99.310	335,000,000.00	332,687,809.72
(Inv Type) 12 TREASURY NOTES	12.49% (C)	3.587	102.010	375,100,000.00	382,640,152.41
(Inv Type) 22 FEDERAL HOME LOAN BANK	7.28% (C)	4.425	105.972	210,395,000.00	222,960,177.50
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	12.69% (C)	3.854	101.713	382,325,000.00	388,875,113.24
(Inv Type) 28 FEDERAL FARM CREDIT BANK	2.51% (C)	2.728	99.484	77,225,000.00	76,826,506.67
(Inv Type) 30 PHILCO Bonds	14.59% (C)	2.394	100.503	445,000,000.00	447,239,400.00
(Inv Type) 31 PHILCO FLOATER QTR ACT-360	11.57% (C)	1.066	100.010	354,500,000.00	354,535,200.00
(Inv Type) 33 PHILCO FLOATER QTR ACT-360	1.63% (C)	.770	100.000	50,000,000.00	50,000,000.00
(Inv Type) 35 PHILCO FLOATER MONTHLY	.82% (C)	.417	100.000	25,000,000.00	25,000,000.00
(Inv Type) 36 PHILCO FLOATER MO ACT-360	2.24% (C)	.453	100.055	68,500,000.00	68,537,476.35
(Inv Type) 41 PHMA DISCOUNT NOTES	5.93% (C)	1.047	99.268	183,000,000.00	181,659,713.32
(Inv Type) 44 PNC DISCOUNT NOTES	.65% (C)	1.250	99.139	20,000,000.00	19,827,777.78
(Inv Type) 81 COMMERCIAL PAPER DISC	3.22% (C)	2.955	98.531	100,000,000.00	98,530,708.34
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.50% (C)	2.680	100.000	15,200,000.00	15,200,000.00
(Inv Type) 1012 COLLATERAL C De	13.05% (C)	2.059	100.000	400,000,000.00	400,000,000.00
REPORT TOTALS		2.362	100.765	3,041,245,000.00	3,064,520,035.33
ASSETS					
FIXED					

CITY/COUNTY OF SAN FRANCISCO  
 MR. NEWLIN RANKIN 415-554-4487  
 INVESTMENT INVENTORY  
 INVESTMENTS OUTSTANDING AS OF 2/28/09  
 MAJOR SORT KEY IS ICC#  
 SETTLEMENT DATE BASIS

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SUMMARY DESCRIPTION	CUM TRING RATE YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	.895	.905 99.263	245,000,000.00	243,194,959.72
(Inv Type) 12 TREASURY NOTES	3.587	1.488 102.010	375,100,000.00	382,640,152.41
(Inv Type) 22 FEDERAL HOME LOAN BANK	4.425	2.207 105.972	210,395,000.00	222,960,177.50
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	4.100	3.519 102.009	335,000,000.00	341,731,084.44
(Inv Type) 28 FEDERAL FARM CREDIT BANK	2.705	2.997 99.429	59,000,000.00	58,663,066.67
(Inv Type) 30 FHLMC Bonds	2.394	2.078 100.503	445,000,000.00	447,239,400.00
(Inv Type) 31 FHLS FLOATER QTR ACT-360	1.066	1.053 100.010	354,500,000.00	354,535,200.00
(Inv Type) 33 FPCB FLOATER QTR ACT-360	.770	.770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 35 FHLS FLOATER MONTHLY	.417	.417 100.000	25,000,000.00	25,000,000.00
(Inv Type) 36 FHLMC FLOATER MO ACT-360	.453	.357 100.055	68,500,000.00	68,537,476.35
(Inv Type) 41 FHMA DISCOUNT NOTES	1.047	1.056 99.268	183,000,000.00	181,659,713.32
(Inv Type) 44 FMC DISCOUNT NOTES	1.250	1.261 99.139	20,000,000.00	19,827,777.78
(Inv Type) 81 COMMERCIAL PAPER DISC	2.955	2.999 98.531	100,000,000.00	98,530,708.34
(Inv Type) 1010 PUBLIC TIME DEPOSIT	2.680	2.680 100.000	15,200,000.00	15,200,000.00
(Inv Type) 1012 COLLATERAL C Ds	2.015	2.015 100.000	365,000,000.00	365,000,000.00
REPORT TOTALS	2.417	1.852 100.841	2,850,695,000.00	2,874,719,716.53
ASSETS				

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 REPORT TOTALS  
 ASSETS

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

INVESTMENT MATURITY DISTRIBUTION  
AS OF 02/28/09

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## ALL FUNDS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	\$	CDM \$
1 TO 2 MONTHS	03/01/09-04/30/09	10	445,912,289.64	14.6	14.6
3 TO 4 MONTHS	05/01/09-06/30/09	2	15,176,953.13	.5	15.0
5 TO 6 MONTHS	07/01/09-08/31/09	2	10,265,900.00	3.3	18.3
7 TO 8 MONTHS	09/01/09-10/31/09	3	10,265,900.00	9.1	27.7
9 TO 10 MONTHS	11/01/09-12/31/09	8	278,608,584.85	32.5	60.3
11 TO 12 MONTHS	01/01/10-02/28/10	26	896,789,217.33	6.7	67.0
13 TO 14 MONTHS	03/01/10-04/30/10	5	115,625,827.50	3.8	70.7
15 TO 16 MONTHS	05/01/10-06/30/10	17	730,266,213.25	23.8	94.6
17 TO 18 MONTHS	07/01/10-08/31/10	1	25,212,250.00	.8	95.4
19 TO 20 MONTHS	09/01/10-10/31/10	4	141,315,173.33	4.6	100.0
21 TO 22 MONTHS	11/01/10-12/31/10	0		.0	100.0
23 TO 24 MONTHS	01/01/11-02/28/11	0		.0	100.0
25 TO 26 MONTHS	03/01/11-04/30/11	0		.0	100.0
27 TO 28 MONTHS	05/01/11-06/30/11	0		.0	100.0
29 TO 30 MONTHS	07/01/11-08/31/11	0		.0	100.0
31 TO 32 MONTHS	09/01/11-10/31/11	0		.0	100.0
33 TO 34 MONTHS	11/01/11-12/31/11	0		.0	100.0
35 TO 36 MONTHS	01/01/12-02/28/12	0		.0	100.0
37 TO 38 MONTHS	03/01/12-04/30/12	0		.0	100.0
39 TO 40 MONTHS	05/01/12-06/30/12	0		.0	100.0
41 TO 42 MONTHS	07/01/12-08/31/12	0		.0	100.0
43 TO 44 MONTHS	09/01/12-10/31/12	0		.0	100.0
45 TO 46 MONTHS	11/01/12-12/31/12	0		.0	100.0
47 TO 48 MONTHS	01/01/13-02/28/13	0		.0	100.0
49 TO 50 MONTHS	03/01/13-04/30/13	0		.0	100.0
51 TO 52 MONTHS	05/01/13-06/30/13	0		.0	100.0
53 TO 54 MONTHS	07/01/13-08/31/13	0		.0	100.0
55 TO 56 MONTHS	09/01/13-10/31/13	0		.0	100.0
57 TO 58 MONTHS	11/01/13-12/31/13	0		.0	100.0
59 TO 60 MONTHS	01/01/14-02/28/14	0		.0	100.0
61 TO 62 MONTHS	03/01/14-04/30/14	0		.0	100.0
63 TO 64 MONTHS	05/01/14-06/30/14	0		.0	100.0
65 TO 66 MONTHS	07/01/14-08/31/14	0		.0	100.0
67 TO 68 MONTHS	09/01/14-10/31/14	0		.0	100.0
69 TO 70 MONTHS	11/01/14-12/31/14	0		.0	100.0
71 TO 72 MONTHS	01/01/15-02/28/15	0		.0	100.0
73 TO 74 MONTHS	03/01/15-04/30/15	0		.0	100.0
75 TO 76 MONTHS	05/01/15-06/30/15	0		.0	100.0
77 TO 78 MONTHS	07/01/15-08/31/15	0		.0	100.0
79 TO 80 MONTHS	09/01/15-10/31/15	0		.0	100.0
81 TO 82 MONTHS	11/01/15-12/31/15	0		.0	100.0
83 TO 84 MONTHS	01/01/16-02/28/16	0		.0	100.0
85 TO 86 MONTHS	03/01/16-04/30/16	0		.0	100.0
87 TO 88 MONTHS	05/01/16-06/30/16	0		.0	100.0
89 TO 90 MONTHS	07/01/16-08/31/16	0		.0	100.0
91 TO 92 MONTHS	09/01/16-10/31/16	0		.0	100.0
93 TO 94 MONTHS	11/01/16-12/31/16	0		.0	100.0
95 TO 96 MONTHS	01/01/17-02/28/17	0		.0	100.0
97 TO 98 MONTHS	03/01/17-04/30/17	0		.0	100.0
99 TO 100 MONTHS	05/01/17-06/30/17	0		.0	100.0
101 TO 102 MONTHS	07/01/17-08/31/17	0		.0	100.0
103 TO 104 MONTHS	09/01/17-10/31/17	0		.0	100.0
105 TO 106 MONTHS	11/01/17-12/31/17	0		.0	100.0
107 TO 108 MONTHS	01/01/18-02/28/18	0		.0	100.0
109 TO 110 MONTHS	03/01/18-04/30/18	0		.0	100.0
111 TO 112 MONTHS	05/01/18-06/30/18	0		.0	100.0
113 TO 114 MONTHS	07/01/18-08/31/18	0		.0	100.0
115 TO 116 MONTHS	09/01/18-10/31/18	0		.0	100.0
117 TO 118 MONTHS	11/01/18-12/31/18	0		.0	100.0
119 TO 120 MONTHS	01/01/19-02/28/19	0		.0	100.0
121 TO 122 MONTHS	03/01/19-04/30/19	0		.0	100.0
123 TO 124 MONTHS	05/01/19-06/30/19	0		.0	100.0
125 TO 126 MONTHS	07/01/19-08/31/19	0		.0	100.0
127 TO 128 MONTHS	09/01/19-10/31/19	0		.0	100.0
129 TO 130 MONTHS	11/01/19-12/31/19	0		.0	100.0
131 TO 132 MONTHS	01/01/20-02/28/20	0		.0	100.0
133 TO 134 MONTHS	03/01/20-04/30/20	0		.0	100.0
135 TO 136 MONTHS	05/01/20-06/30/20	0		.0	100.0
137 TO 138 MONTHS	07/01/20-08/31/20	0		.0	100.0
139 TO 140 MONTHS	09/01/20-10/31/20	0		.0	100.0
141 TO 142 MONTHS	11/01/20-12/31/20	0		.0	100.0
143 TO 144 MONTHS	01/01/21-02/28/21	0		.0	100.0
145 TO 146 MONTHS	03/01/21-04/30/21	0		.0	100.0
147 TO 148 MONTHS	05/01/21-06/30/21	0		.0	100.0
149 TO 150 MONTHS	07/01/21-08/31/21	0		.0	100.0
151 TO 152 MONTHS	09/01/21-10/31/21	0		.0	100.0
153 TO 154 MONTHS	11/01/21-12/31/21	0		.0	100.0
155 TO 156 MONTHS	01/01/22-02/28/22	0		.0	100.0
157 TO 158 MONTHS	03/01/22-04/30/22	0		.0	100.0
159 TO 160 MONTHS	05/01/22-06/30/22	0		.0	100.0
161 TO 162 MONTHS	07/01/22-08/31/22	0		.0	100.0
163 TO 164 MONTHS	09/01/22-10/31/22	0		.0	100.0
165 TO 166 MONTHS	11/01/22-12/31/22	0		.0	100.0
167 TO 168 MONTHS	01/01/23-02/28/23	0		.0	100.0
169 TO 170 MONTHS	03/01/23-04/30/23	0		.0	100.0
171 TO 172 MONTHS	05/01/23-06/30/23	0		.0	100.0
173 TO 174 MONTHS	07/01/23-08/31/23	0		.0	100.0
175 TO 176 MONTHS	09/01/23-10/31/23	0		.0	100.0
177 TO 178 MONTHS	11/01/23-12/31/23	0		.0	100.0
179 TO 180 MONTHS	01/01/24-02/28/24	0		.0	100.0
181 TO 182 MONTHS	03/01/24-04/30/24	0		.0	100.0
183 TO 184 MONTHS	05/01/24-06/30/24	0		.0	100.0
185 TO 186 MONTHS	07/01/24-08/31/24	0		.0	100.0
187 TO 188 MONTHS	09/01/24-10/31/24	0		.0	100.0
189 TO 190 MONTHS	11/01/24-12/31/24	0		.0	100.0
191 TO 192 MONTHS	01/01/25-02/28/25	0		.0	100.0
193 TO 194 MONTHS	03/01/25-04/30/25	0		.0	100.0
195 TO 196 MONTHS	05/01/25-06/30/25	0		.0	100.0
197 TO 198 MONTHS	07/01/25-08/31/25	0		.0	100.0
199 TO 200 MONTHS	09/01/25-10/31/25	0		.0	100.0
201 TO 202 MONTHS	11/01/25-12/31/25	0		.0	100.0
203 TO 204 MONTHS	01/01/26-02/28/26	0		.0	100.0
205 TO 206 MONTHS	03/01/26-04/30/26	0		.0	100.0
207 TO 208 MONTHS	05/01/26-06/30/26	0		.0	100.0
209 TO 210 MONTHS	07/01/26-08/31/26	0		.0	100.0
211 TO 212 MONTHS	09/01/26-10/31/26	0		.0	100.0
213 TO 214 MONTHS	11/01/26-12/31/26	0		.0	100.0
215 TO 216 MONTHS	01/01/27-02/28/27	0		.0	100.0
217 TO 218 MONTHS	03/01/27-04/30/27	0		.0	100.0
219 TO 220 MONTHS	05/01/27-06/30/27	0		.0	100.0
221 TO 222 MONTHS	07/01/27-08/31/27	0		.0	100.0
223 TO 224 MONTHS	09/01/27-10/31/27	0		.0	100.0
225 TO 226 MONTHS	11/01/27-12/31/27	0		.0	100.0
227 TO 228 MONTHS	01/01/28-02/28/28	0		.0	100.0
229 TO 230 MONTHS	03/01/28-04/30/28	0		.0	100.0
231 TO 232 MONTHS	05/01/28-06/30/28	0		.0	100.0
233 TO 234 MONTHS	07/01/28-08/31/28	0		.0	100.0
235 TO 236 MONTHS	09/01/28-10/31/28	0		.0	100.0
237 TO 238 MONTHS	11/01/28-12/31/28	0		.0	100.0
239 TO 240 MONTHS	01/01/29-02/28/29	0		.0	100.0
241 TO 242 MONTHS	03/01/29-04/30/29	0		.0	100.0
243 TO 244 MONTHS	05/01/29-06/30/29	0		.0	100.0
245 TO 246 MONTHS	07/01/29-08/31/29	0		.0	100.0
247 TO 248 MONTHS	09/01/29-10/31/29	0		.0	100.0
249 TO 250 MONTHS	11/01/29-12/31/29	0		.0	100.0
251 TO 252 MONTHS	01/01/30-02/28/30	0		.0	100.0
253 TO 254 MONTHS	03/01/30-04/30/30	0		.0	100.0
255 TO 256 MONTHS	05/01/30-06/30/30	0		.0	100.0
257 TO 258 MONTHS	07/01/30-08/31/30	0		.0	100.0
259 TO 260 MONTHS	09/01/30-10/31/30	0		.0	100.0
261 TO 262 MONTHS	11/01/30-12/31/30	0		.0	100.0
263 TO 264 MONTHS	01/01/31-02/28/31	0		.0	100.0
265 TO 266 MONTHS	03/01/31-04/30/31	0		.0	100.0
267 TO 268 MONTHS	05/01/31-06/30/31	0		.0	100.0
269 TO 270 MONTHS	07/01/31-08/31/31	0		.0	100.0
271 TO 272 MONTHS	09/01/31-10/31/31	0		.0	100.0
273 TO 274 MONTHS	11/01/31-12/31/31	0		.0	100.0
275 TO 276 MONTHS	01/01/32-02/28/32	0		.0	100.0
277 TO 278 MONTHS	03/01/32-04/30/32	0		.0	100.0
279 TO 280 MONTHS	05/01/32-06/30/32	0		.0	100.0
281 TO 282 MONTHS	07/01/32-08/31/32	0		.0	100.0
283 TO 284 MONTHS	09/01/32-10/31/32	0		.0	100.0
285 TO 286 MONTHS	11/01/32-12/31/32	0		.0	100.0
287 TO 288 MONTHS	01/01/33-02/28/33	0		.0	100.0
289 TO 290 MONTHS	03/01/33-04/30/33	0		.0	100.0
291 TO 292 MONTHS	05/01/33-06/30/33	0		.0	100.0
293 TO 294 MONTHS	07/01/33-08/31/33	0		.0	100.0
295 TO 296 MONTHS	09/01/33-10/31/33	0		.0	100.0
297 TO 298 MONTHS	11/01/33-12/31/33	0		.0	100.0
299 TO 300 MONTHS	01/01/34-02/28/34	0		.0	100.0
301 TO 302 MONTHS	03/01/34-04/30/34	0		.0	100.0
303 TO 304 MONTHS	05/01/34-06/30/34	0		.0	100.0
305 TO 306 MONTHS	07/01/34-08/31/34	0		.0	100.0
307 TO 308 MONTHS	09/01/34-10/31/34	0		.0	100.0
309 TO 310 MONTHS	11/01/34-12/31/34	0		.0	100.0
311 TO 312 MONTHS	01/01/35-02/28/35	0		.0	100.0
313 TO 314 MONTHS	03/01/35-04/30/35	0		.0	100.0
315 TO 316 MONTHS	05/01/35-06/30/35	0		.0	100.0
317 TO 318 MONTHS	07/01/35-08/31/35	0		.0	100.0
319 TO 320 MONTHS	09/01/35-10/31/35	0		.0	100.0
321 TO 322 MONTHS	11/01/35-12/31/35	0		.0	100.0
323 TO 324 MONTHS	01/01/36-02/28/36	0		.0	100.0
325 TO 326 MONTHS	03/01/36-04/30/36	0		.0	100.0
327 TO 328 MONTHS	05/01/36-06/30/36	0		.0	100.0
329 TO 330 MONTHS	07/01/36-08/31/36	0		.0	100.0
331 TO 332 MONTHS	09/01/36-10/31/36	0		.0	100.0
333 TO 334 MONTHS	11/01/36-12/31/36	0		.0	100.0
335 TO 336 MONTHS	01/01/37-02/28/37	0		.0	100.0
337 TO 338 MONTHS	03/01/37-04/30/37	0		.0	100.0
339 TO 340 MONTHS	05/01/37-06/30/37	0		.0	100.0
341 TO 342 MONTHS	07/01/37-08/31/37	0		.0	100.0
343 TO 344 MONTHS	09/01/37-10/31/37	0		.0	100.0
345 TO 346 MONTHS	11/01/37-12/31/37	0		.0	100.0
347 TO 348 MONTHS	01/01/38-02/28/38	0		.0	

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 2/28/09  
MAJOR SORT KEY IS ICC#  
SETTLEMENT DATE BASIS

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(SHEET)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE PURP	CURN RATE	TRUNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 42138	T BILL	912795125	100	04/02/09	01/06/09	000	-085	-085	95.980	25,000,000.00
A 42139	T BILL	912795125	100	04/02/09	01/06/09	000	-085	-085	95.980	50,000,000.00
A 42198	T BILL	912795158	100	04/23/09	10/31/08	000	-940	-944	95.546	49,772,833.34
A 42099	T BILL	912795158	100	04/23/09	10/31/08	000	-940	-944	95.546	20,000,000.00
A 42094	T BILL	912795544	100	10/22/09	10/29/08	000	1.480	1.502	98.528	19,264,133.33
A 42095	T BILL	912795544	100	10/22/09	10/29/08	000	1.480	1.502	98.528	49,264,111.11
A 42162	FREDDIE MAC DISCOUNT	313379831	9704	01/08/10	02/06/09	000	-900	-908	95.160	19,832,000.00
A 42160	T BILL	912795586	9704	01/14/10	02/06/09	000	-519	-512	95.516	49,757,750.00
A 42161	T BILL	912795586	9704	01/14/10	02/06/09	000	-519	-512	95.516	20,000,000.00
SUBTOTAL (Inv Type) 11 TREASURY BILLS										332,687,809.72
10.86% (C)										
A 42003	T NOTE	912828C18	100	03/31/09	04/09/08	000	4.500	1.682	102.715	50,000,000.00
A 42013	T NOTE	912828C18	100	03/31/09	04/09/08	000	4.500	1.682	102.715	51,357,421.90
A 41870	T NOTE	912828P85	100	05/15/09	10/26/07	000	4.875	3.797	101.609	5,080,468.75
A 41841	T NOTE	912828G71	100	05/31/09	10/16/07	000	4.875	4.250	100.965	10,096,484.38
A 41862	T NOTE	912828G70	100	07/31/09	10/23/07	000	4.625	3.864	101.285	5,165,542.97
A 42134	T NOTE	912828P80	100	08/15/09	12/31/08	000	4.875	3.41	102.828	25,707,031.25
A 42135	T NOTE	912828P80	100	08/15/09	12/31/08	000	4.875	3.41	102.828	51,414,062.50
A 41993	T NOTE	912828H52	100	02/28/10	03/31/08	000	2.000	1.677	100.605	50,302,734.38
A 41994	T NOTE	912828H52	100	02/28/10	03/31/08	000	2.000	1.677	100.605	50,302,734.38
A 42096	T NOTE	912828J25	100	06/30/10	10/31/08	000	2.875	1.459	102.320	51,160,156.25
A 42097	T NOTE	912828J25	100	06/30/10	10/31/08	000	2.875	1.459	102.320	30,696,093.75
SUBTOTAL (Inv Type) 12 TREASURY NOTES										382,640,152.41
12.49% (C)										
A 42114	P H L B	3133XJUS5	100	03/12/10	12/09/08	000	5.000	1.957	104.969	25,000,000.00
A 42104	P H L B	3133XJH49	100	12/10/10	11/28/08	000	3.875	2.867	102.002	20,400,000.00
A 42143	P H L B	3133XSTV0	100	01/28/11	01/16/09	000	3.740	1.740	100.000	28,145,000.00
A 42106	P H L B	3133X9H81	100	02/07/11	11/20/08	000	5.050	3.375	103.539	28,214,377.50
A 42100	P H L B	3133XHB43	100	10/05/11	01/15/09	000	4.875	1.954	109.058	10,905,816.67
A 42141	P H L B	3133XHB43	100	10/05/11	01/15/09	000	4.875	1.954	109.058	54,529,083.33
A 42157	P H L B	3133XHB43	100	10/05/11	02/13/09	000	4.875	2.020	109.046	50,000,000.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK										222,960,177.50
7.28% (C)										
A 42156	PANNIE MAE	3136PBAJ3	9704	02/11/11	02/11/09	000	2.000	2.000	100.000	20,000,000.00
A 42142	P H M A	3139BAP77	100	04/01/11	01/06/09	000	3.125	2.886	101.136	40,534,261.13
A 42130	P H M A	3139BAP70	100	07/28/11	12/30/08	000	4.330	3.553	101.896	50,947,850.00
A 42131	P H M A	3139BAP70	100	07/28/11	12/30/08	000	4.330	3.553	101.896	30,568,710.00
A 42132	P H M A	3139BAP70	100	07/28/11	12/30/08	000	4.330	3.558	101.880	20,000,000.00
A 42113	P H M A	3139BAP70	100	07/28/11	01/02/09	000	4.330	3.558	101.880	50,000,000.00
A 42158	PANNIE MAE	3139BAPV5	9704	02/03/12	02/06/09	000	2.125	2.362	99.138	27,144,028.80

(SHEET)

CITY/COUNTY OF SAN FRANCISCO  
 MR. NEWLIN RANKIN 415-554-4487  
 INVESTMENT INVENTORY  
 INVESTMENTS OUTSTANDING AS OF 2/28/09  
 MAJOR SORT KEY IS ICCN  
 SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY DATE	PURCHASE DATE	SF/ FICRER	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 42152	P H M A	3136PW229	100	02/12/13	02/05/09	000	4.180	3.949	100.849	25,000,000.00		25,212,250.00
A 42126	P H M A	31398ARC8	100	05/06/13	12/22/08	000	4.120	3.596	102.626	50,000,000.00		50,000,000.00
A 42127	P H M A	31398ARC8	100	05/06/13	12/22/08	000	4.120	3.596	102.626	50,000,000.00		51,111,222.22
A 42128	P H M A	31398ARC8	100	05/06/13	12/22/08	000	4.120	3.596	102.626	20,000,000.00		20,525,288.89
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN 12.69% (C)												
							3.854	3.361	101.713	382,325,000.00		388,875,113.24
A 42105	P F C B	31331YUD0	100	02/14/11	11/19/08	000	2.875	3.203	99.295	19,000,000.00		18,866,050.00
A 42102	P F C B	31331YUD0	100	04/21/11	11/10/08	000	2.625	2.900	99.613	40,000,000.00		39,797,016.67
A 42159	FEDERAL FARM CREDIT	31331GILL1	9704	01/28/14	02/06/09	000	2.800	2.887	99.662	18,225,000.00		18,163,440.00
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BANK 2.51% (C)												
							2.728	2.971	99.484	77,225,000.00		76,826,506.67
A 42115	P H L M C BONDS	3137EAR01	100	07/16/10	12/09/08	000	3.250	2.081	101.832	50,000,000.00		50,916,000.00
A 42116	P H L M C BONDS	3137EAR01	100	07/16/10	12/09/08	000	3.250	2.081	101.832	20,000,000.00		20,366,400.00
A 42117	P H L M C BONDS	3137EAR01	100	08/17/10	12/09/08	000	3.125	2.884	103.828	25,000,000.00		25,357,000.00
A 42145	P H L M C	3128XGDB8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00		50,000,000.00
A 42146	P H L M C	3128XGDB8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00		50,000,000.00
A 42147	P H L M C	3128XGDB8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00		50,000,000.00
A 42148	P H L M C	3128XGDB8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00		50,000,000.00
A 42149	P H L M C	3128XGDB8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00		50,000,000.00
A 42150	P H L M C	3128XGDB8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00		50,000,000.00
A 42151	PHLMC Bonds	3128XGHA3	100	01/30/12	01/30/09	000	2.300	2.300	100.000	50,000,000.00		50,000,000.00
SUBTOTAL (Inv Type) 30 PHLMC Bonds 14.59% (C)												
							2.394	2.078	100.503	445,000,000.00		447,239,400.00
A 41915	P H L B FLOATER	3133XNF61	100	11/23/09	12/07/07	000	1.066	1.107	99.969	50,000,000.00		49,984,700.00
A 41916	P H L B FLOATER	3133XNF61	100	11/23/09	12/07/07	000	1.066	1.107	99.969	50,000,000.00		49,984,700.00
A 41924	P H L B FLOATER	3133XNF61	100	11/23/09	12/28/07	000	1.066	.999	100.050	50,000,000.00		50,024,900.00
A 41937	P H L B FLOATER QTR ACT	3133XNF61	100	11/23/09	01/09/08	000	1.066	1.039	100.020	50,000,000.00		50,010,000.00
A 41938	P H L B FLOATER QTR ACT	3133XNF61	100	11/23/09	01/09/08	000	1.066	1.039	100.020	50,000,000.00		50,010,000.00
A 41939	P H L B FLOATER QTR ACT	3133XNF61	100	11/23/09	01/09/08	000	1.066	1.039	100.020	4,500,000.00		4,500,900.00
A 41940	P H L B FLOATER QTR ACT	3133XNF61	100	11/23/09	01/09/08	000	1.066	1.039	100.020	50,000,000.00		50,010,000.00
A 41941	P H L B FLOATER QTR ACT	3133XNF61	100	11/23/09	01/09/08	000	1.066	1.039	100.020	50,000,000.00		50,010,000.00
SUBTOTAL (Inv Type) 31 PHLB FLOATER QTR ACT-360 11.57% (C)												
							1.066	1.053	100.010	354,500,000.00		354,535,200.00
A 42065	FFCB FLOATER QTR	31331YEX3	100	10/26/09	08/26/08	000	.770	.770	100.000	50,000,000.00		50,000,000.00
SUBTOTAL (Inv Type) 33 FFCB FLOATER QTR ACT-360 1.63% (C)												
							.770	.770	100.000	50,000,000.00		50,000,000.00
A 42076	P H L B FLOATER MONTHLY	3133XRR28	100	12/28/09	09/18/08	000	.417	.417	100.000	25,000,000.00		25,000,000.00





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(SIRPT)

CITY/COUNTY OF SAN FRANCISCO  
 MR. NEWLIN BANKING 15-554-4487  
 INVESTMENT INVENTORY  
 INVESTMENTS OUTSTANDING AS OF 2/28/09  
 MAJOR SORT KEY IS ICC#  
 SETTLEMENT DATE BASIS

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRUNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 42121	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds 13.05%(C) REPORT TOTALS ASSETS 2.059 2.059 100.000 400,000,000.00 400,000,000.00 2.362 1.835 100.765 3,041,245,000.00 3,064,520,035.13											

INVESTMENT INVENTORY

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MAJOR SORT KEY IS BANK  
SETTLEMENT DATE BASIS

INVSMT	NO	DESCRIPTION	CUSIP	FUND	MATURITY (TICKER)	PURCHASE DATE	SNF/ PURP	CUPN	YIELD	PRICE	BOOK SHARES	PAR VALUE	BOOK VALUE
A	42044	MISSION NATIONAL BANK PU			100	07/16/09	07/16/08	000	3.900	100.000	100,000.00		100,000.00
A	42055	FIRST NATIONAL BANK CD			100	07/31/09	07/31/08	000	2.750	100.000	5,000,000.00		5,000,000.00
A	42107	MISSION AREA CREDIT UNIO			100	11/03/09	11/03/08	000	1.000	100.000	100,000.00		100,000.00
A	42117	US BANK COLLATERAL			100	11/23/09	12/09/08	000	2.520	100.000	15,000,000.00		15,000,000.00
A	42118	US BANK COLLATERAL			9703	11/23/09	12/09/08	000	2.520	100.000	35,000,000.00		35,000,000.00
A	42119	US BANK COLLATERALIZE CD			100	12/08/09	12/09/08	000	2.390	100.000	50,000,000.00		50,000,000.00
A	42120	US BANK COLLATERALIZE CD			100	12/08/09	12/09/08	000	2.390	100.000	50,000,000.00		50,000,000.00
A	42121	US BANK COLLATERALIZE CD			100	12/08/09	12/09/08	000	2.390	100.000	50,000,000.00		50,000,000.00
A	42122	BA COLLATERAL			100	04/14/09	12/17/08	000	.870	100.000	50,000,000.00		50,000,000.00
A	42123	BA COLLATERAL			100	04/14/09	12/17/08	000	.870	100.000	50,000,000.00		50,000,000.00
A	42124	UNION BANK COLLATERA			100	06/04/09	12/04/08	000	2.520	100.000	50,000,000.00		50,000,000.00
A	42125	UNION BANK COLLATERA			100	06/04/09	12/04/08	000	2.520	100.000	50,000,000.00		50,000,000.00
A	42144	FIRST NATIONAL BANK PT			100	01/20/10	01/20/09	000	2.650	100.000	10,000,000.00		10,000,000.00
SUBTOTAL (Bank) 19 BANK OF NEW YORK					100.00%	(C)		2.082	2.082	100.000	415,200,000.00		415,200,000.00
REPORT TOTALS					FIXED			2.082	2.082	100.000	415,200,000.00		415,200,000.00
ASSETS													

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-5554-4487

## INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 02/28/09

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CRP/RT YTM %	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42138 T BILL	912795SL25	19	100	0850	25,000,000.00	25,000,000.00	1,888.89	3,187.50	
A 42139 T BILL	912795SL25	47	100	0850	24,994,923.61	100,000,000,000.00	SUNGARD		1,888.89
A 42139 T BILL	912795SL25	47	100	0850	50,000,000.00	50,000,000.00	SUNGARD	3,777.78	
A 42098 T BILL	912795SL58	19	100	9440	46,989,847.22	100,000,000,000.00	SUNGARD	53,858.79	
A 42099 T BILL	912795SL58	54	100	9440	30,772,833.48	93,984,684.35	SUNGARD	21,543.52	
A 42099 T BILL	912795SL58	19	100	9440	46,989,847.22	100,000,000,000.00	SUNGARD	53,858.79	
A 42094 T BILL	912795SS44	54	100	9443	50,909,333.33	99,969,332,865.74	SUNGARD	296,350.05	
A 42095 T BILL	912795SS44	19	100	14800	50,000,000.00	49,813,284.47	SUNGARD	296,350.05	
A 42095 T BILL	912795SS44	54	100	15021	50,000,000.00	99,626,588,981.05	SUNGARD	296,350.05	
A 42162 FREDITE MAC DISCOUNT	313397BN3	54	9704	9000	49,264,111.11	99,626,588,981.05	SUNGARD	6,500.00	
A 42160 T BILL	912795SR86	47	000	9076	19,832,000.00	19,850,000.00	SUNGARD		
A 42160 T BILL	912795SR86	19	9704	5190	50,000,000.00	49,704,052.73	SUNGARD	-69,988.94	
A 42161 T BILL	912795SR86	47	000	5125	49,757,750.00	99,408,105,467.5	SUNGARD	-69,988.94	
A 42161 T BILL	912795SR86	19	9704	5190	20,000,000.00	19,881,624.00	SUNGARD	-69,988.94	
A 42161 T BILL	912795SR86	47	000	5125	19,903,100.00	99,408,105,467.5	SUNGARD	-69,988.94	
SUBTOTAL (Inv Type) 11 TREASURY BILLS					10.90% (M)			770,698.61	680,269.08
									-97,984.55
A 42003 T NOTE	912828GL8	19	100	45000	50,000,000.00	50,171,875.00	939,560.44		
A 42013 T NOTE	912828GL8	47	000	16817	51,357,421.90	100,343,750,000.00	SUNGARD	-1,185,546.90	
A 42013 T NOTE	912828GL8	47	000	45000	50,000,000.00	50,171,875.00	939,560.44		
A 41870 T NOTE	912828PF5	19	100	48750	5,000,000.00	5,045,312.50	171,374.31		
A 41841 T NOTE	912828GT1	40	000	37975	5,080,468.75	100,906,520,000.00	SUNGARD	-35,156.25	
A 41862 T NOTE	912828GT1	19	100	48750	10,000,000.00	10,112,500.00	121,875.00		
A 41862 T NOTE	912828GT1	40	000	42504	10,096,484.38	101,125,000,000.00	SUNGARD	16,015.62	
A 42134 T NOTE	912828FP0	19	100	48750	5,100,000.00	5,187,656.25	18,896.06		
A 42134 T NOTE	912828FP0	40	000	36453	5,165,542.97	101,718,750,000.00	SUNGARD	22,113.28	
A 42134 T NOTE	912828FP0	93	000	3407	25,000,000.00	25,492,187.50	47,133.98		
A 42135 T NOTE	912828FP0	19	100	48750	51,707,031.25	101,968,750,000.00	SUNGARD	-214,843.75	
A 41993 T NOTE	912828HS2	19	100	3407	51,414,062.50	50,984,375.00	94,267.96		
A 41993 T NOTE	912828HS2	93	000	3407	51,414,062.50	50,984,375.00	94,267.96		
A 41994 T NOTE	912828HS2	47	100	20000	50,000,000.00	50,578,125.00	2,717.39		
A 41994 T NOTE	912828HS2	47	100	20000	50,000,000.00	50,578,125.00	2,717.39		
A 42096 T NOTE	912828JC5	19	100	14593	50,000,000.00	51,359,375.00	238,259.67		
A 42096 T NOTE	912828JC5	47	000	14593	51,160,156.25	102,718,750,000.00	SUNGARD	199,218.75	
A 42097 T NOTE	912828JC5	19	100	28750	30,000,000.00	30,815,625.00	142,955.80		
A 42097 T NOTE	912828JC5	47	000	14593	30,696,093.75	102,718,750,000.00	SUNGARD	119,531.25	

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVESTING WITH MARKET VALUE

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(RPTMT)

INVESTMENTS OUTSTANDING AS OF 02/28/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	YIELD YTM	CPN RATE	PAR/ SHARES	MARKET VALUE PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42114	F H L B 12/09/08 03/12/10	3133XJUS5	19	100	5.0000	25.000.000.00	25,960,937.50	586,805.55	20,687.50		
A 42104	F H L B 11/18/08 12/10/10	3133XRM49	19	100	3.8750	20,000.000.00	20,762,500.00	174,375.00	362,100.00		
A 42143	F H L B 01/28/09 01/28/11	3133XSTV0	19	100	1.7400	28,145.000.00	28,057,046.88	44,891.28			
A 42106	F N M A 11/20/08 02/07/11	31359MFP1	19	100	5.0500	27,250.000.00	29,004,218.75	91,741.67	-87,953.12		
A 42140	F H L B 01/15/09 10/05/11	3133XHB43	19	100	4.8750	10,905.816.67	10,787,500.00	197,708.34	17,100.00		
A 42141	F H L B 01/15/09 10/05/11	3133XHB43	19	100	4.8750	50,000.000.00	53,937,500.00	988,541.66	85,500.00		
A 42157	F H L B 02/13/09 10/05/11	3133XHB43	19	100	4.8750	50,000.000.00	53,937,500.00	988,541.67	281,000.00		
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK 7.26% (M)										3,072,605.17	1,556,228.75

A 42156	PANNIE MAE 02/11/09 02/11/11	3136PMAA3	19	9704	2.0000	20,000.000.00	20,000,000.00	22,222.22	0.00		
A 42142	F N M A 01/06/09 04/01/11	3139BAPR7	19	100	3.1250	40,000.000.00	40,062,500.00	520,833.33	-141,900.00		
A 42130	F N M A 12/30/08 07/28/11	3139BATA0	19	100	4.3300	50,947,850.00	50,687,500.00	198,458.33	-260,350.00		
A 42131	F N M A 12/30/08 07/28/11	3139BATA0	19	100	4.3300	30,000.000.00	30,412,500.00	119,075.00	-156,210.00		
A 42132	F N M A 01/02/09 07/28/11	3139BATA0	19	100	4.3300	20,376.080.00	20,275,000.00	79,383.33	-101,080.00		
A 42133	F N M A 01/02/09 07/28/11	3139BATA0	19	100	4.3300	50,940.200.00	50,687,500.00	198,458.33	-252,700.00		
A 42158	PANNIE MAE 02/06/09 02/03/12	3139BAPR5	19	9704	2.1250	27,325.000.00	27,290,843.75	45,162.15	151,653.75		
A 42152	F N M A 02/05/09 02/12/13	3136PAG29	19	100	4.1800	25,000.000.00	25,156,250.00	55,152.78	-56,000.00		
A 42126	F N M A 12/22/08 05/06/13	3139BACB8	19	100	4.1200	50,000.000.00	50,812,500.00	658,055.55	-237,500.00		
A 42127	F N M A 12/22/08 05/06/13	3139BACB8	19	100	4.1200	51,313.222.22	51,625,000.00	658,055.55	-237,500.00		
A 42128	F N M A 12/22/08 05/06/13	3139BACB8	19	100	4.1200	20,000.000.00	20,325,000.00	263,222.22	-95,000.00		
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE 12.62% (M)										2,818,078.79	151,653.75

A 42105 F P C B  
11/19/08 02/14/11

31331VID0 19 100 2.8750 19,000.000.00 19,445,312.50  
54 000 3.2028 18,866.050.00 102,347,500.00

25,795.14  
SUNCARD  
570,252.50

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 02/28/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CEN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42102 P P CH	11/10/08 04/21/11	31331Y046	54	100	2.6250	40,000,000.00	40,812,500.00	379,166.67	1,070,900.00
A 42159 FEDERAL FARM CREDIT	02/06/09 01/28/14	31331JLL11	19	9704	2.8000	18,225,000.00	18,002,882.81	46,777.50	
			41	000	2.8868	18,163,440.00	98,781,250,000.00	SUNGARD	-149,217.19
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN 2.55%(M)					2.7278	77,225,000.00	78,260,695.31	451,739.31	1,650,162.50
					2.9713	76,826,506.67	101,341,400,000.00	SUNGARD	-149,217.19
A 42115 P H L M C BONDS	12/09/08 07/16/10	3137EAB01	19	100	3.2500	50,000,000.00	51,218,750.00	203,125.00	302,750.00
A 42116 P H L M C BONDS	12/09/08 07/16/10	3137EAB01	54	100	3.2500	20,000,000.00	20,437,500,000.00	SUNGARD	121,100.00
A 42103 P H L M C	11/17/08 08/23/10	3137EABX7	54	100	5.1250	25,000,000.00	26,312,500.00	28,472.22	355,500.00
A 42145 P H L M C	01/23/09 01/23/12	3128X8CD8	19	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00
A 42146 P H L M C	01/23/09 01/23/12	3128X8CD8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00
A 42147 P H L M C	01/23/09 01/23/12	3128X8CD8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00
A 42148 P H L M C	01/23/09 01/23/12	3128X8CD8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00
A 42149 P H L M C	01/23/09 01/23/12	3128X8CD8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00
A 42150 P H L M C	01/23/09 01/23/12	3128X8CD8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00
A 42151 PHILM Bonds	01/30/09 01/30/12	3128X8HA3	19	100	2.3000	50,000,000.00	49,781,250.00	99,027.78	-218,750.00
SUBTOTAL (Inv Type) 30 PHILM Bonds					2.3940	445,000,000.00	446,018,750.00	1,035,708.32	779,350.00
					2.0777	447,239,400.00	100,228,933,000.00		-2,000,000.00
A 41915 P H L B FLOATER	12/07/07 11/23/09	3133XNF61	19	100	1.0650	50,000,000.00	50,046,875.00	8,883.33	62,175.00
A 41916 P H L B FLOATER	12/07/07 11/23/09	3133XNF61	47	000	1.1072	49,984,700.00	100,093,750,000.00	SUNGARD	62,175.00
A 41924 P H L B FLOATER	12/28/07 11/23/09	3133XNF61	19	100	1.0650	50,000,000.00	50,046,875.00	8,883.33	21,975.00
A 41937 P H L B FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	47	000	1.0391	50,010,000.00	100,093,750,000.00	SUNGARD	36,875.00
A 41938 P H L B FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	47	000	1.0391	50,010,000.00	100,093,750,000.00	SUNGARD	36,875.00
A 41939 P H L B FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	47	000	1.0391	50,010,000.00	100,093,750,000.00	SUNGARD	36,875.00
					1.0650	4,500,000.00	4,504,218.75	799.50	3,318.75





CITY/COUNTY OF SAN FRANCISCO  
M. R. NEWLIN RANKIN 415-554-4487

(RPTMKT)

## INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 02/28/09

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MAJOR SORT KEY IS ICCM

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES .65% (M)									
					1.2500	20,000,000.00	19,767,800.00	59,722.22	.00
					1.2609	19,827,777.78	98,839,000,000.00		-119,700.00
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 3.26% (M)									
A 42066	BANK OF AMERICA C P 09/05/08 03/03/09	0660PQ030	19	100	2.9550	50,000,000.00	49,991,361.11	726,437.50	-430.56
			40	000	2.9991	49,265,354.17	99,982,722,222.22	SUNWARD	
A 42067	BANK OF AMERICA C P 09/05/08 03/03/09	0660PQ030	19	100	2.9550	50,000,000.00	49,991,361.11	726,437.50	-430.56
			40	000	2.9991	49,265,354.17	99,982,722,222.22	SUNWARD	
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .50% (M)									
					2.9550	100,530,708.34	99,982,722.22	1,452,875.00	.00
					2.9991	98,530,708.34	99,982,722,222.22		-861.12
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .50% (M)									
					3.9000	100,000.00	100,000.00	650.00	0.00
A 42044	MISSION NATIONAL BANK PUBLI 07/16/08 07/16/09		19	100	3.9000	100,000.00	100,000,000.00	USERPR	0.00
A 42055	FIRST NATIONAL BANK CD 07/31/08 07/31/09		60	000	3.9000	5,000,000.00	5,000,000.00	57,673.61	0.00
A 42107	MISSION AREA CREDIT UNION 11/03/08 11/03/09		63	000	2.7500	5,000,000.00	100,000,000.00	USERPR	0.00
A 42144	FIRST NATIONAL BANK FT 01/20/09 01/20/10		19	100	1.0000	100,000.00	100,000.00	166.67	0.00
			62	000	1.0000	100,000.00	100,000,000.00	USERPR	0.00
			63	000	2.6500	10,000,000.00	10,000,000.00	29,444.44	0.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .50% (M)									
					2.6803	15,200,000.00	15,200,000.00	87,934.72	.00
					2.6803	15,200,000.00	100,000,000.00		
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .50% (M)									
					.8700	50,000,000.00	50,000,000.00	89,416.67	0.00
A 42122	BA COLLATERAL 12/17/08 04/14/09		19	100	.8700	50,000,000.00	100,000,000.00	USERPR	0.00
A 42123	BA COLLATERAL 12/17/08 04/14/09		40	000	.8700	50,000,000.00	50,000,000.00	89,416.67	0.00
A 42124	UNION BANK COLLATERA 12/04/08 06/04/09		40	000	.8700	50,000,000.00	100,000,000.00	USERPR	0.00
A 42125	UNION BANK COLLATERA 12/04/08 06/04/09		46	000	2.5200	50,000,000.00	50,000,000.00	304,500.00	0.00
A 42117	US BANK COLLATERAL 12/04/08 06/04/09		46	000	2.5200	50,000,000.00	100,000,000.00	USERPR	0.00
A 42118	US BANK COLLATERAL 12/09/08 11/23/09		44	000	2.5200	50,000,000.00	50,000,000.00	304,500.00	0.00
A 42119	US BANK COLLATERAL 12/09/08 11/23/09		44	000	2.5200	15,000,000.00	15,000,000.00	86,100.00	0.00
A 42120	US BANK COLLATERAL 12/09/08 12/08/09		19	100	2.3900	35,000,000.00	35,000,000.00	200,900.00	0.00
A 42121	US BANK COLLATERAL 12/09/08 12/08/09		44	000	2.3900	50,000,000.00	50,000,000.00	195,847.22	0.00
A 42122	US BANK COLLATERAL 12/09/08 12/08/09		19	100	2.3900	50,000,000.00	50,000,000.00	195,847.22	0.00
			44	000	2.3900	50,000,000.00	100,000,000.00	USERPR	0.00
			44	000	2.3900	50,000,000.00	50,000,000.00	195,847.22	0.00



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INVESTMENTS OUTSTANDING AS OF 02/28/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND SAFE	FUND C/PN RATE YTM TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCH INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
	GRAND TOTAL				2.3599	3041245000.00	3063553801.05	14,589,362.31	6,493,154.65
					1.8342	3064520035.33	100.7733542000		-7,181,744.85

CITY/COUNTY OF SAN FRANCISCO  
M. R. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 02/28/09

MAJOR SORT KEY IS FUND

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND YTM	CFN TR	PAR/ SHARES	MARKET PRICE	MARKET VALUE	CURR ACCT INT PRICE SOURCE	UNREALIZED UNREALIZED LOSS	GAIN UNREALIZED LOSS
A 42138 T BILL	01/06/09 04/02/09	912795L25	19	100	0.850	25,000,000.00	25,000,000.00	3,187.50	25,000,000.00	3,187.50	1,888.89	
A 42139 T BILL	01/06/09 04/02/09	912795L25	19	100	0.850	50,000,000.00	50,000,000.00	6,375.00	50,000,000.00	6,375.00	3,777.78	
A 42098 T BILL	10/31/08 04/23/09	912795L58	19	100	0.940	50,000,000.00	49,984,664.35	157,972.22	51,858.79	157,972.22	51,858.79	
A 42099 T BILL	10/31/08 04/23/09	912795L58	19	100	0.940	20,000,000.00	19,993,865.74	63,188.89	21,543.52	63,188.89	21,543.52	
A 42094 T BILL	10/29/08 10/22/09	912795S44	19	100	1.4800	50,000,000.00	49,813,294.49	252,833.33	296,350.05	252,833.33	296,350.05	
A 42095 T BILL	10/29/08 10/22/09	912795S44	19	100	1.4800	50,000,000.00	49,813,294.49	252,833.33	296,350.05	252,833.33	296,350.05	
SUBTOTAL (Inv Type) 11 TREASURY BILLS			8.51%			245,000,000.00	244,605,119.07	736,390.27	673,765.08			
A 42003 T NOTE	04/09/08 03/31/09	912828GL8	19	100	4.5000	50,000,000.00	50,171,875.00	939,560.44	50,171,875.00	939,560.44	-1,185,546.90	
A 42013 T NOTE	04/09/08 03/31/09	912828GL8	19	100	4.5000	50,000,000.00	50,171,875.00	939,560.44	50,171,875.00	939,560.44	-1,185,546.90	
A 41870 T NOTE	10/26/07 05/15/09	912828PF5	19	100	4.8750	5,000,000.00	5,045,312.50	71,374.31	5,045,312.50	71,374.31		
A 41841 T NOTE	10/16/07 05/31/09	912828GT1	19	100	4.8750	10,000,000.00	10,112,500.00	121,875.00	10,112,500.00	121,875.00	16,015.62	
A 41862 T NOTE	10/16/07 05/31/09	912828GY0	19	100	4.6250	5,100,000.00	5,187,656.25	18,896.06	5,187,656.25	18,896.06	22,113.28	
A 42134 T NOTE	10/23/07 07/31/09	912828PF0	19	100	4.8750	25,000,000.00	25,492,187.50	47,133.98	25,492,187.50	47,133.98		
A 42135 T NOTE	12/31/08 08/15/09	912828PF0	93	100	4.8750	25,000,000.00	25,492,187.50	94,267.96	25,492,187.50	94,267.96	-214,843.75	
A 41993 T NOTE	12/31/08 08/15/09	912828HS2	93	100	2.0000	50,000,000.00	50,984,375.00	2,717.39	50,984,375.00	2,717.39	275,390.62	
A 41994 T NOTE	03/31/08 02/28/10	912828HS2	47	100	2.0000	50,000,000.00	50,578,125.00	2,717.39	50,578,125.00	2,717.39	275,390.62	
A 42096 T NOTE	10/31/08 02/28/10	912828JCS	47	100	1.6772	50,000,000.00	51,359,375.00	238,259.67	51,359,375.00	238,259.67	199,218.75	
A 42097 T NOTE	10/31/08 06/30/10	912828JCS	47	100	1.4593	30,000,000.00	30,815,625.00	142,955.80	30,815,625.00	142,955.80	119,531.25	
SUBTOTAL (Inv Type) 12 TREASURY NOTES			13.24%			375,100,000.00	380,497,031.25	2,619,318.44	380,497,031.25	2,619,318.44	907,660.14	
A 42114 P H L B	12/09/08 03/12/10	3133XJUS5	19	100	5.0000	25,000,000.00	25,960,937.50	586,805.55	25,960,937.50	586,805.55	20,687.50	
SUBTOTAL (Inv Type) 13						26,242,333.33	103,843,750,000.00		103,843,750,000.00			

CITY/COUNTY OF SAN FRANCISCO  
M.R. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 02/28/09  
MAJOR SORT KEY IS FUND

(RPTMT)

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	CUSIP	BANK BROK	FUND C/PN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR PRICE	INT UNREALIZED GAIN
					SAFE YTM TR	BOOK	MARKET PRICE	SOURCE	UNREALIZED LOSS
A 42143 F H L B	01/28/09 01/28/11		31133XSTV0	19	1.7400	28,145.000.00	28,057,046.88	44,891.28	
				47	0.00	28,145.000.00	99.6875000000	SUNGARD	-87,953.12
A 42106 F N M A	11/20/08 02/07/11		311359MF81	19	5.0500	27,250.000.00	29,004,218.75	91,741.67	789,841.25
				54	0.00	28,214,377.50	106.4375000000	SUNGARD	
A 42140 P H L B	01/15/09 10/05/11		31133XHB43	19	4.8750	10,000.000.00	10,787,500.00	197,708.34	17,100.00
				54	0.00	10,905,000.00	107.8750000000	SUNGARD	
A 42141 F H L B	01/15/09 10/05/11		31133XHB43	19	4.8750	50,000.000.00	53,937,500.00	988,541.66	85,500.00
				54	0.00	54,529,083.33	107.8750000000	SUNGARD	
A 42157 F H L B	02/13/09 10/05/11		31133XHB43	19	4.8750	50,000.000.00	53,937,500.00	988,541.67	281,000.00
				54	0.00	54,523,166.67	107.8750000000	SUNGARD	
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK 7.74% (M)									
					4.4204	210,395.000.00	222,447,203.13	3,072,605.17	1,556,228.75
					2.2089	222,960,177.50	105.7283700000		-87,953.12
A 42142 F N M A	01/06/09 04/01/11		311398APR7	19	3.1250	40,000.000.00	40,062,500.00	520,833.33	-141,900.00
				54	0.00	40,534,261.11	100.1562500000	SUNGARD	
A 42130 F N M A	12/30/08 07/28/11		311398ATA0	19	3.5529	50,000.000.00	50,687,500.00	198,458.33	-260,350.00
				54	0.00	50,947,850.00	101.3750000000	SUNGARD	
A 42131 F N M A	12/30/08 07/28/11		311398ATA0	19	3.5529	30,000.000.00	30,412,500.00	119,075.00	-156,210.00
				54	0.00	30,568,710.00	101.3750000000	SUNGARD	
A 42132 F N M A	01/02/09 07/28/11		311398ATA0	19	3.5576	20,000.000.00	20,275,000.00	79,383.33	-101,080.00
				54	0.00	20,376,080.00	101.3750000000	SUNGARD	
A 42133 F N M A	01/02/09 07/28/11		311398ATA0	19	3.5576	50,000.000.00	50,687,500.00	198,458.33	-252,700.00
				54	0.00	50,940,200.00	101.3750000000	SUNGARD	
A 42152 F N M A	02/05/09 02/12/13		31136F82G9	19	4.1800	25,000.000.00	25,156,250.00	55,152.78	-56,000.00
				54	0.00	25,212,250.00	100.6250000000	SUNGARD	
A 42126 F N M A	12/22/08 05/06/13		311398ACB8	19	4.1200	50,000.000.00	50,812,500.00	658,055.55	-237,500.00
				47	0.00	51,313,222.22	101.6250000000	SUNGARD	
A 42127 F N M A	12/22/08 05/06/13		311398ACB8	19	4.1200	50,000.000.00	50,812,500.00	658,055.55	-237,500.00
				47	0.00	51,313,222.22	101.6250000000	SUNGARD	
A 42128 F N M A	12/22/08 05/06/13		311398ACB8	19	4.1200	20,000.000.00	20,125,000.00	263,222.22	-95,000.00
				47	0.00	20,525,288.89	101.6250000000	SUNGARD	
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE 11.80% (M)									
					4.1012	335,000.000.00	339,231,250.00	2,750,694.42	
					3.5139	341,731,084.44	101.2606000000		-1,538,240.00
A 42105 P P C B	11/19/08 02/14/11		31131YTD00	19	2.8750	19,000.000.00	19,445,312.50	25,795.14	579,262.50
				54	0.00	18,866,050.00	102.3475000000	SUNGARD	
A 42102 P P C B	11/10/08 04/21/11		31131Y0446	19	2.6250	40,000.000.00	40,812,500.00	379,166.67	1,070,900.00
				54	0.00	39,797,016.67	102.0312500000	SUNGARD	
SUBTOTAL (Inv Type) 24 FEDERAL FARM CREDIT BAN 2.10% (M)									
					2.7045	58,000.000.00	60,257,812.50	404,961.81	1,850,162.50
					2.9975	58,663,066.67	102.1318860000		
A 42115 P H L M C BONDS	12/09/08 07/16/10		31172ANDU1	19	3.2500	50,000.000.00	51,218,750.00	284,125.00	795,750.00
				54	0.00	50,814,000.00	102.4375000000	SUNGARD	

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-487

(RPTMT)

## INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 02/28/09

MAJOR SORT KEY IS FUND

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE	YTM TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42116 F H L M C BONDS	12/09/08 07/16/10	31137EABQ1	19	100	2.3500	20,000,000.00	20,487,500.00	81,250.00	121,100.00	
A 42103 F H L M C	12/09/08 07/16/10	31137EABX7	54	100	2.1000	20,386,400.00	102,437,500,000	SUNGDARD		
A 42103 F H L M C	12/09/08 07/16/10	31137EABX7	54	100	2.1000	20,386,400.00	102,437,500,000	SUNGDARD		
A 42145 F H L M C	11/17/08 08/23/10	3128X8D8	47	100	2.1425	25,000,000.00	26,312,500.00	28,472.22	355,500.00	
A 42145 F H L M C	11/17/08 08/23/10	3128X8D8	54	100	2.1425	25,000,000.00	105,450,000,000	SUNGDARD		
A 42146 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00	
A 42146 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	99,406,250,000	SUNGDARD		
A 42147 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	99,406,250,000	103,972.22	-296,875.00	
A 42147 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00	
A 42148 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	99,406,250,000	SUNGDARD		
A 42148 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00	
A 42149 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	99,406,250,000	SUNGDARD		
A 42150 F H L M C	01/23/09 01/23/12	3128X8D8	54	100	1.9700	50,000,000.00	49,703,125.00	103,972.22	-296,875.00	
A 42151 PHILAC Bonds	01/23/09 01/23/12	3128X8HA3	54	100	1.9700	50,000,000.00	99,406,250,000	SUNGDARD		
A 42151 PHILAC Bonds	01/23/09 01/23/12	3128X8HA3	54	100	2.3000	50,000,000.00	49,781,250.00	99,027.78	-296,875.00	
A 42151 PHILAC Bonds	01/30/09 01/30/12		47	100	2.3000	50,000,000.00	99,562,500,000	SUNGDARD		
SUBTOTAL (Inv Type) 30 PHILAC Bonds			15,523 (M)		2.3940	445,000,000.00	446,018,750.00	1,035,708.32	779,350.00	
					2.0777	447,239,400.00	100,228,933,000		-2,000,000.00	
A 41915 F H L B FLOATER	12/07/07 11/23/09	31133NF61	19	100	1.0660	50,000,000.00	50,046,875.00	8,883.33	62,175.00	
A 41916 F H L B FLOATER	12/07/07 11/23/09	31133NF61	47	100	1.1072	49,984,700.00	100,093,750,000	SUNGDARD		
A 41916 F H L B FLOATER	12/07/07 11/23/09	31133NF61	19	100	1.0660	50,000,000.00	50,046,875.00	8,883.33	62,175.00	
A 41924 F H L B FLOATER	12/07/07 11/23/09	31133NF61	47	100	1.1072	49,984,700.00	100,093,750,000	SUNGDARD		
A 41937 F H L B FLOATER QTR ACT 360	12/28/07 11/23/09	31133NF61	47	100	1.0660	50,000,000.00	50,046,875.00	8,883.33	21,975.00	
A 41938 F H L B FLOATER QTR ACT 360	12/28/07 11/23/09	31133NF61	47	100	1.0660	50,000,000.00	100,093,750,000	SUNGDARD		
A 41939 F H L B FLOATER QTR ACT 360	12/28/07 11/23/09	31133NF61	47	100	1.0391	50,000,000.00	50,046,875.00	8,883.33	36,875.00	
A 41940 F H L B FLOATER QTR ACT 360	12/28/07 11/23/09	31133NF61	47	100	1.0391	50,000,000.00	100,093,750,000	SUNGDARD		
A 41941 F H L B FLOATER QTR ACT 360	12/28/07 11/23/09	31133NF61	47	100	1.0660	50,000,000.00	50,046,875.00	8,883.33	36,875.00	
A 41941 F H L B FLOATER QTR ACT 360	12/28/07 11/23/09	31133NF61	47	100	1.0391	50,000,000.00	100,093,750,000	SUNGDARD		
SUBTOTAL (Inv Type) 31 PHLB FLOATER QTR ACT-36 12.35% (M)					1.0660	354,500,000.00	354,832,143.75	62,982.81	297,143.75	
					1.0526	354,535,200.00	100,093,750,000			
A 42065 FFCB FLOATER QTR	08/26/08 10/26/09	31331Y6X3	19	100	.7700	50,000,000.00	49,968,750.00	36,361.11	-250.00	
A 42065 FFCB FLOATER QTR	08/26/08 10/26/09	31331Y6X3	54	100	.7700	50,000,000.00	99,937,500,000	SUNGDARD		

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 02/28/09  
MAJOR SORT KEY IS FUND

(RPTMKT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND YTM	CPN TR	PAR/ BOOK	SHARES	MARKET PRICE	MARKET VALUE	CURP PRICE	ACCR INT	UNREALIZED GAIN
A 42076	F H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XR28	19	100	.4170	25,000,000.00	24,953,125.00	289.58					
			54	000	.4170	25,000,000.00	99,8125000000	SUNGARD					-46,875.00
	SUBTOTAL (Inv Type) 35 FHLB FLOATER MONTHLY				.874(M)			289.58					
A 42100	F H L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7C2	19	100	.4531	18,500,000.00	18,494,218.75	1,397.15					
			47	000	.3574	18,510,121.35	99,9687500000	SUNGARD					-15,902.60
A 42101	F H L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7C2	19	100	.4531	50,000,000.00	49,984,375.00	3,776.08					
			47	000	.3574	50,027,355.00	99,9687500000	SUNGARD					-42,980.00
	SUBTOTAL (Inv Type) 36 FHLB FLOATER MO ACT-36				2.384(M)			5,173.23					
A 42137	F N M A DISCOUNT NOTE 12/16/08 08/05/09	313589KAO	19	100	.6200	48,000,000.00	47,894,400.00	62,000.00					
			47	000	.6225	47,808,213.33	99,7800000000	UPRICE					24,186.67
A 42112	F N M A DISCOUNT NOTE 12/04/08 08/14/09	313589KX8	19	100	1.2000	25,000,000.00	24,942,500.00	72,500.00					
			47	000	1.2102	24,789,166.66	99,7700000000	UPRICE					80,833.34
A 42113	F N M A DISCOUNT NOTE 12/04/08 08/14/09	313589KX8	19	100	1.2000	10,000,000.00	9,977,000.00	29,000.00					
			47	000	1.2102	9,915,666.67	99,7700000000	UPRICE					32,333.33
A 42109	F N M A DISCOUNT NOTE 12/04/08 08/17/09	313589KX2	19	100	1.2000	50,000,000.00	49,885,000.00	145,000.00					
			47	000	1.2103	49,573,333.33	99,7700000000	UPRICE					166,666.67
A 42110	F N M A DISCOUNT NOTE 12/04/08 08/17/09	313589KX2	19	100	1.2000	50,000,000.00	49,885,000.00	145,000.00					
			47	000	1.2103	49,573,333.33	99,7700000000	UPRICE					166,666.67
	SUBTOTAL (Inv Type) 41 FNN A DISCOUNT NOTES				6.354(M)			453,500.00					
					1.0474	183,000,000.00	182,583,900.00						470,686.68
					1.0556	181,659,713.32	99,7726230000						
A 42108	F M C DISCOUNT NOTE 12/05/08 08/10/09	313397KF7	19	100	1.2500	20,000,000.00	19,767,800.00	59,722.22					
			54	000	1.2609	19,827,777.78	98,8390000000	SUNGARD					-119,700.00
	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES				.654(M)			59,722.22					
					1.2500	20,000,000.00	19,767,800.00						00
					1.2609	19,827,777.78	98,8390000000						-119,700.00
A 42066	BANK OF AMERICA C P 09/05/08 01/03/09	0660PQ010	19	100	2.9550	50,000,000.00	49,991,161.11	726,437.50					
			40	000	2.9991	49,265,354.17	99,9827222222	SUNGARD					-430.56
A 42067	BANK OF AMERICA C P 09/05/08 01/03/09	0660PQ010	19	100	2.9550	50,000,000.00	49,991,161.11	726,437.50					
			40	000	2.9991	49,265,354.17	99,9827222222	SUNGARD					-430.56
	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC				1.484(M)			1,463,878.00					
					2.9550	100,000,000.00	99,982,722.22						00
					2.9991	98,510,708.34	99,9827220000						-861.12

## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

## INVESTMENT INVENTORY WITH MARKET VALUE

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(RPTMT)

## INVESTMENTS OUTSTANDING AS OF 02/28/09

MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CDN SAFE	RATE YTH	PAID/ SHARES	MARKET PRICE	CURR ACRR PRICE SOURCE	INT UNREALIZED GAIN
A 42044	MISSION NATIONAL BANK PUBLI		19	100	3.9000		100,000.00	100,000.00	650.00	0.00
A 42055	FIRST NATIONAL BANK CD		40	100	3.9000		100,000.00	100,000.00	57,673.61	0.00
A 42107	MISSION AERIAL CREDIT UNION		53	100	2.7500		5,000,000.00	5,000,000.00	166.67	0.00
A 42144	FIRST NATIONAL BANK PT		42	100	1.0000		100,000.00	100,000.00	29,444.44	0.00
	01/20/09 01/20/10		63	100	2.6500		10,000,000.00	10,000,000.00	87,934.72	0.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT										
			53% (M)		2.6803		15,200,000.00	15,200,000.00		

A 42122	BA COLLATERAL		19	100	.8700		50,000,000.00	50,000,000.00	89,416.67	0.00
A 42123	BA COLLATERAL		40	100	.8700		50,000,000.00	50,000,000.00	89,416.67	0.00
A 42124	UNION BANK COLLATERA		19	100	.8700		50,000,000.00	50,000,000.00	304,500.00	0.00
A 42125	UNION BANK COLLATERA		46	100	2.5200		50,000,000.00	50,000,000.00	304,500.00	0.00
A 42117	US BANK COLLATERAL		19	100	2.5200		50,000,000.00	50,000,000.00	86,100.00	0.00
A 42119	US BANK COLLATERALIZE CD		44	100	2.3900		50,000,000.00	50,000,000.00	195,847.23	0.00
A 42120	US BANK COLLATERALIZE CD		44	100	2.3900		50,000,000.00	50,000,000.00	195,847.23	0.00
A 42121	US BANK COLLATERALIZE CD		44	100	2.3900		50,000,000.00	50,000,000.00	195,847.23	0.00
	12/09/08 12/08/09		44	100	2.3900		50,000,000.00	50,000,000.00	1,461,475.00	0.00
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds										
			12.70% (M)		2.0145		365,000,000.00	365,000,000.00		

SUBTOTAL (Fund) 100 POOLED FUNDS										
			100.00% (M)		2.4146		285,069,500.00	287,382,440.67	6,335,000.90	
					1.8515		287,471,971.53	100,811,360,000.00	-6,934,543.14	
GRAND TOTAL										
					2.4146		285,069,500.00	287,382,440.67	6,335,000.90	
					1.8515		287,471,971.53	100,811,360,000.00	-6,934,543.14	







CITY / COUNTY OF SAN FRANCISCO  
M.R. NEWLIN RANKIN 415-554-4487  
DETAIL TRANSACTION REPORT - FIXED INCOME

\* ACTIVE TRANSACTIONS \*

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02/01/09 TO 02/28/09

SETTLEMENT DATE BASIS

FUNDS: 000100, 009704

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TON TYP	COUPON YIELD	PAR VALUE ORIGINAL PACE	BOOK VALUE PRBA / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN) / LOSS SETTLEMENT
42156	PANNIE MAE	19	47	02/11/11	02/05/09	PURC	2.000	20,000,000.00	20,000,000.00		-20,000,000.00
42157	P H L B	19	54	10/05/11	02/11/09	PURC	4.875	50,000,000.00	54,523,166.67		-54,523,166.67
42158	PANNIE MAE	19	54	02/03/12	02/05/09	PURC	2.020	27,325,000.00	27,144,028.80		-27,144,028.80
42159	FEDERAL FARM CREDIT	19	41	01/28/14	02/05/09	PURC	2.800	18,225,000.00	18,163,440.00		-18,163,440.00
42160	T BILL	19	47	01/14/10	02/05/09	PURC	5.519	50,000,000.00	49,757,750.00		-49,757,750.00
42161	T BILL	19	47	01/14/10	02/05/09	PURC	5.512	20,000,000.00	19,903,100.00		-19,903,100.00
42162	FREDDIE MAC DISCOUNT	19	47	01/08/10	02/05/09	PURC	5.900	20,000,000.00	19,832,000.00		-19,832,000.00
42163	FREDDIE MAC DISCOUNT	19	47	01/08/10	02/05/09	PURC	5.908	20,000,000.00	19,832,000.00		-19,832,000.00

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-5554-4487

• ACTIVE TRANSACTIONS •

DETAIL: TRANSACTION REPORT - FIXED INCOME

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02/01/09 TO 02/28/09

REPORT GRAND TOTALS

ASSETS

TYPE/ TRANS	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC ( 8 )	1.782	230,550,000.00		235,037,916.03	4,487,916.03				-235,037,916.03
SALE ( 1 )	1.210	-50,000,000.00		-49,578,333.33	421,666.67		-118,333.33	-156,722.23	49,853,308.89
REAL ( 1 )	1.210	-25,000,000.00		-24,789,166.67	210,833.33		-59,166.67	-78,361.10	24,926,694.44
INTR ( 19 )	1.718			-2,710,106.27			-4,053,346.43		

CITY / COUNTY OF SAN FRANCISCO  
M.R. NEWLIN RANKIN 415-554-4487  
DETAIL TRANSACTION REPORT - FIXED INCOME

\* ACTIVE TRANSACTIONS \*

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02/01/09 TO 02/28/09  
SETTLEMENT DATE BASIS  
POOLED FUNDS

FUND: 100

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TEN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE / ENTRY	SETTLE	TYP	VALUE	PRH / DISC	AMORT / (ACCRET)	SETTLEMENT	
					ORIGINAL FACE				
19	41915 F H L B FLOATER	02/23/09	02/23/09	INTR	1.968		-251,466.50		251,466.50
com		02/23/09	02/25/09	02/23/09	INTR	2.006			
19	41916 F H L B FLOATER	02/23/09	02/23/09	INTR	1.968		-251,466.50		251,466.50
com		02/23/09	02/25/09	02/23/09	INTR	2.006			
19	41924 F H L B FLOATER	02/23/09	02/23/09	INTR	1.906		-251,466.50		251,466.50
com		02/23/09	02/25/09	02/23/09	INTR	1.906			
19	41937 F H L B FLOATER QTR AC	02/23/09	02/23/09	INTR	1.968		-251,466.50		251,466.50
com		02/23/09	02/25/09	02/23/09	INTR	1.943			
19	41938 F H L B FLOATER QTR AC	02/23/09	02/23/09	INTR	1.968		-251,466.50		251,466.50
com		02/23/09	02/25/09	02/23/09	INTR	1.943			
19	41939 F H L B FLOATER QTR AC	02/23/09	02/23/09	INTR	1.968		-22,631.99		22,631.99
com		02/23/09	02/25/09	02/23/09	INTR	1.943			
19	41940 F H L B FLOATER QTR AC	02/23/09	02/23/09	INTR	1.968		-251,466.50		251,466.50
com		02/23/09	02/25/09	02/23/09	INTR	1.943			
19	41941 F H L B FLOATER QTR AC	02/23/09	02/23/09	INTR	1.968		-251,466.50		251,466.50
com		02/23/09	02/25/09	02/23/09	INTR	1.943			
19	41953 T NOTE	02/28/09	02/28/09	INTR	2.000		-500,000.00		500,000.00
com		02/28/09	03/02/09	02/28/09	INTR	2.000			
19	41994 T NOTE	02/28/09	02/28/09	INTR	2.000		-500,000.00		500,000.00
com		02/28/09	03/02/09	02/28/09	INTR	1.677			
19	42076 F H L B FLOATER MONTHL	02/28/09	02/28/09	INTR	3.329		-7,082.50		7,082.50
com		02/28/09	03/02/09	02/28/09	INTR	3.329			
19	42100 F H L M FLOATER MONTHL	02/26/09	02/26/09	INTR	2.35		-5,681.04		5,681.04
com		02/26/09	03/02/09	02/26/09	INTR	2.35			
19	42101 F H L M FLOATER MONTHL	02/23/09	02/23/09	INTR	2.35		-15,354.17		15,354.17
com		02/23/09	02/26/09	02/23/09	INTR	2.35			
19	42103 F H L M C	02/23/09	02/23/09	INTR	5.125		-341,667.00		341,667.00
com		02/23/09	03/02/09	02/23/09	INTR	2.884			
19	42105 F P C B	02/14/11	02/14/09	INTR	2.875		-144,149.31		144,149.31
com		02/14/09	03/02/09	02/14/09	INTR	3.203			
19	42106 F P M A	02/07/11	02/07/09	INTR	5.305		-294,337.85		294,337.85
com		02/07/09	03/02/09	02/07/09	INTR	3.375			
19	42111 F P M A DISCOUNT NOTE	02/17/09	02/13/09	INTR	1.200		-50,000,000.00		50,000,000.00
com		02/17/09	02/13/09	INTR	1.210		-49,578,333.33		49,578,333.33
19	42112 F P M A DISCOUNT NOTE	02/14/09	02/13/09	INTR	1.210		-421,666.67		421,666.67
com		02/14/09	02/15/09	INTR	1.210		-25,000,000.00		25,000,000.00
19	42113 F P M A DISCOUNT NOTE	02/15/09	02/15/09	INTR	4.875		-210,833.33		210,833.33
com		02/15/09	03/02/09	02/15/09	INTR	4.875			
19	42135 T NOTE	02/15/09	02/15/09	INTR	4.875		-457,031.25		457,031.25
com		02/15/09	03/02/09	02/15/09	INTR	4.875			
19	42152 F P M A	02/12/13	02/04/09	INTR	4.180		-914,062.50		914,062.50
com		02/04/09	02/05/09	INTR	3.949		-25,000,000.00		25,000,000.00
19	42153 F P M A	02/12/09	02/12/09	INTR	4.180		-714,430.56		714,430.56
com		02/12/09	03/02/09	02/12/09	INTR	3.949			
19	42154 F P M A	02/12/09	02/12/09	INTR	4.180		-20,319.44		20,319.44
com		02/12/09	03/02/09	02/12/09	INTR	3.949			
19	42155 F P M A	02/12/09	02/12/09	INTR	4.180		-502,180.56		502,180.56
com		02/12/09	03/02/09	02/12/09	INTR	3.949			

CITY / COUNTY OF SAN FRANCISCO  
M E . NEWLIN RANKIN 4 1 5 - 5 4 - 4 4 8 7

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\* ACTIVE TRANSACTIONS \*

DETAIL TRANSACTION REPORT  
02/01/09 TO 02/28/09

02/01/09 TO 02/28/09

SETTLEMENT DATE  
FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE/	TON COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN) /LOSS
USER	MEMO	CASH DATE /ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT / (ACCRET)	SETTLEMENT
42157 F H L B		19	54	10/05/11	02/12/09	FURC	4.875	50,000,000.00
				02/17/09	02/13/09		2.020	

COM

CITY / COUNTY OF SAN FRANCISCO  
 MR. NEWLIN RANKIN 415-554-4487

## \* ACTIVE TRANSACTIONS \*

DETAIL TRANSACTION REPORT - FIXED INCOME  
 02/01/09 TO 02/28/09  
 REPORT GRAND TOTALS

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TYPE/ WEIGHTED TEN# YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	ASSETS			(GAIN) / LOSS	SETTLEMENT
				PREMIUM / (DISCOUNT)	AMORTIZATION / (ACCRETION)	(INTEREST)		
FORC 2) 2.663 75,000,000.00			80,237,597.23	5,237,597.23				-80,237,597.23
(								
SALE 1) 1.210 -50,000,000.00			-49,578,333.33	421,666.67		-118,333.33	-156,722.23	49,853,388.89
PSAL 1) 1.210 -25,000,000.00			-24,789,166.67	210,833.33		-59,166.67	-78,361.10	24,926,694.44
INTS 1) 1.718			-2,710,106.27					
( 19)						-4,053,346.43		

CITY OF COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(BTS / BENEITS)

## EARNED INCOME SUMMARY

02/01/09 THROUGH 02/28/09

SORT KEYS ARE FUND LCCH MATD

FUND: 100

POOLED FUNDS

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INV NO.	PURCHASE DATE	CUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42138	01/06/09	.0850	T BILL	04/02/09	25,000,000.00	24,994,923.61	.086			1,652.78
42139	01/06/09	.0850	T BILL	04/23/09	50,000,000.00	49,989,847.22	.086			3,305.55
42098	10/31/08	.9400	T BILL	04/23/09	50,000,000.00	49,773,833.34	.957			36,555.56
42099	10/31/08	.9400	T BILL	04/23/09	20,000,000.00	19,909,133.33	.957			14,622.22
42100	10/31/08	.9400	T BILL	10/22/09	50,000,000.00	49,264,111.11	1.523			57,555.55
42095	10/29/08	1.4800	T BILL	10/22/09	50,000,000.00	49,264,111.11	1.523			57,555.55
SUBTOTAL (LCCH) 11 TREASURY BILLS 7.94%(C) 121 DAYS 245,000,000.00 243,194,959.72 .918 .00 171,247.21										
42003	04/09/08	4.5000	T NOTE	03/31/09	50,000,000.00	51,357,421.90	1.683			66,313.40
42013	04/09/08	4.5000	T NOTE	03/31/09	50,000,000.00	51,357,421.90	1.683			66,313.40
41870	10/26/07	4.8750	T NOTE	05/15/09	5,000,000.00	5,080,468.75	3.818			14,879.82
41841	10/16/07	4.8750	T NOTE	05/31/09	10,000,000.00	10,096,484.38	4.253			32,944.24
41862	10/23/07	4.6250	T NOTE	07/31/09	5,100,000.00	5,165,542.97	3.888			15,407.99
42134	12/31/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,707,031.25	.316		152,343.75	6,288.56
42135	12/31/08	4.8750	T NOTE	02/28/10	50,000,000.00	51,414,062.50	.316		304,687.50	12,577.14
41993	03/31/08	2.0000	T NOTE	02/28/10	50,000,000.00	50,302,734.38	1.689		500,000.00	65,176.33
41994	03/31/08	2.0000	T NOTE	06/30/10	50,000,000.00	51,160,156.25	1.469		500,000.00	65,176.33
42097	10/31/08	2.8750	T NOTE	06/30/10	30,000,000.00	30,696,093.75	1.469		34,602.95	
SUBTOTAL (LCCH) 12 TREASURY NOTES 12.49%(C) 247 DAYS 375,100,000.00 382,640,152.41 1.487 1,457,031.25 437,351.74										
42114	12/09/08	5.0000	F H L B	03/12/10	25,000,000.00	26,242,333.33	2.319			46,684.13
42104	11/18/08	3.8750	F H L B	12/10/10	20,000,000.00	20,400,400.00	3.174			49,674.82
42143	01/28/09	1.7400	F H L B	01/28/11	28,145,000.00	28,145,000.00	1.890			40,810.25
42106	11/20/08	5.0500	F H L B	02/07/11	27,250,000.00	28,214,377.50	3.745		294,337.85	81,299.38
42140	01/15/09	4.8750	F H L B	10/05/11	10,000,000.00	10,905,816.67	2.259			18,901.73
42141	01/15/09	4.8750	F H L B	10/05/11	50,000,000.00	54,529,083.33	2.259			94,508.69
42157	02/13/09	4.8750	F H L B	10/05/11	50,000,000.00	54,523,166.67	2.560			61,186.20
SUBTOTAL (LCCH) 22 FEDERAL HOME LOA 7.28%(C) 792 DAYS 210,395,000.00 222,960,177.50 2.566 294,337.85 393,065.20										
42142	01/06/09	3.1250	F H L B	04/01/11	40,000,000.00	40,534,261.31	3.124			97,144.33
42110	12/10/08	4.3100	F H L B	07/28/11	50,000,000.00	50,947,850.00	3.894			152,182.84
42111	12/10/08	4.3100	F H L B	07/28/11	30,000,000.00	30,568,710.00	3.894			60,928.41
42112	01/02/09	4.3100	F H L B	07/28/11	20,000,000.00	20,376,080.00	3.898			21,000.00
42113	01/02/09	4.3100	F H L B	07/28/11	50,000,000.00	50,940,200.00	3.898			152,321.03
42152	02/05/09	4.1800	F H L B	02/12/13	25,000,000.00	25,212,250.00	4.318		20,319.44	72,002.19
42126	02/22/08	4.1200	F H L B	05/06/13	50,000,000.00	51,313,222.22	3.893			191,245.60
42127	12/22/08	4.1200	F H L B	05/06/13	50,000,000.00	51,313,222.22	3.893			191,245.60
42128	12/22/08	4.1200	F H L B	05/06/13	20,000,000.00	20,525,288.89	3.893			81,248.24

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(BIS / EMMES)

## EARNED INCOME SUMMARY

02/01/09 THROUGH 02/28/09

SORT KEYS ARE FUND ICCM MATD

FUND: 100 POOLED FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
SUBTOTAL (ICCN)	23	FEDERAL NATIONAL	11.15% (C)	1141 DAYS	335,000,000.00	341,731,084.44	3.829		20,319.44	593,677.94
42105 11/19/08	2.8750	F F C B		02/14/11	19,000,000.00	18,866,050.00	3.450		128,975.69	50,111.53
42102 11/10/08	2.6250	F F C B		04/21/11	40,000,000.00	39,797,016.67	3.132			95,611.21
SUBTOTAL (ICCN)	28	FEDERAL FARM CHE	1.91% (C)	760 DAYS	59,000,000.00	58,663,066.67	3.234		128,975.69	145,722.74
42115 12/09/08	3.2500	F H L M C BONDS		07/16/10	50,000,000.00	50,916,000.00	2.343			91,498.86
42116 12/09/08	3.2500	F H L M C BONDS		07/16/10	20,000,000.00	20,366,400.00	2.343			36,599.54
42103 11/17/08	5.1250	F H L M C		08/23/10	25,000,000.00	25,957,000.00	2.343		341,667.00	65,162.47
42145 01/23/09	1.9700	F H L M C		01/23/12	50,000,000.00	50,000,000.00	2.140			82,083.33
42146 01/23/09	1.9700	F H L M C		01/23/12	50,000,000.00	50,000,000.00	2.140			82,083.33
42147 01/23/09	1.9700	F H L M C		01/23/12	50,000,000.00	50,000,000.00	2.140			82,083.33
42148 01/23/09	1.9700	F H L M C		01/23/12	50,000,000.00	50,000,000.00	2.140			82,083.33
42149 01/23/09	1.9700	F H L M C		01/23/12	50,000,000.00	50,000,000.00	2.140			82,083.33
42150 01/23/09	1.9700	F H L M C		01/23/12	50,000,000.00	50,000,000.00	2.140			82,083.33
42151 01/30/09	2.3000	PHLMC Bonds		01/30/12	50,000,000.00	50,000,000.00	2.499			95,833.34
SUBTOTAL (ICCN)	30	PHLMC Bonds	14.59% (C)	941 DAYS	445,000,000.00	447,239,400.00	2.277		341,667.00	781,594.19
41915 12/07/07	1.0660	F H L B FLOATER		11/23/09	50,000,000.00	49,984,700.00	1.815		251,466.50	69,613.99
41916 12/07/07	1.0660	F H L B FLOATER		11/23/09	50,000,000.00	49,984,700.00	1.815		251,466.50	69,613.99
41924 12/28/07	1.0660	F H L B FLOATER		11/23/09	50,000,000.00	50,024,900.00	1.772		251,466.50	68,014.78
41937 01/09/08	1.0660	F H L B FLOATER QTR ACT		11/23/09	50,000,000.00	50,010,000.00	1.788		251,466.50	68,607.14
41938 01/09/08	1.0660	F H L B FLOATER QTR ACT		11/23/09	50,000,000.00	50,010,000.00	1.788		251,466.50	68,607.14
41939 01/09/08	1.0660	F H L B FLOATER QTR ACT		11/23/09	4,500,000.00	4,500,900.00	1.788		22,631.99	6,174.65
41940 01/09/08	1.0660	F H L B FLOATER QTR ACT		11/23/09	50,000,000.00	50,010,000.00	1.788		251,466.50	68,607.14
41941 01/09/08	1.0660	F H L B FLOATER QTR ACT		11/23/09	50,000,000.00	50,010,000.00	1.788		251,466.50	68,607.14
SUBTOTAL (ICCN)	31	PHLB FLOATER QTR	11.57% (C)	268 DAYS	354,500,000.00	354,535,200.00	1.794		1,782,897.49	487,845.97
42065 08/26/08	.7700	PFCH FLOATER QTR		10/26/09	50,000,000.00	50,000,000.00	.781		.00	29,944.44
SUBTOTAL (ICCN)	33	PFCH FLOATER QTR	1.63% (C)	240 DAYS	50,000,000.00	50,000,000.00	.781		.00	29,944.44
42076 09/18/08	.4170	F H L B FLOATER MONTHLY		12/28/09	25,000,000.00	25,000,000.00	.337		7,082.50	6,458.21
SUBTOTAL (ICCN)	35	PHLB FLOATER MON	.82% (C)	303 DAYS	25,000,000.00	25,000,000.00	.337		7,082.50	6,458.21
42100 09/22/08	.4531	F H L M FLOATER MONTHLY		09/21/09	18,500,000.00	18,510,121.35	.310		5,681.04	4,405.94
42101 09/22/08	.4531	F H L M FLOATER MONTHLY		09/21/09	50,000,000.00	50,027,355.00	.310		15,354.17	11,907.96





## EARNED INCOME SUMMARY

02/01/09 THROUGH 02/28/09

SORT KEYS ARE FUND ICC# MATD  
 FUND: 100 POOLED FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
SUBTOTAL	(FUND)	100	POOLED FUNDS	ASSETS 481 DAYS	2850695000.00	2874719716.53			4,465,929.76	4,730,315.99
SUBTOTAL	(FUND)	100	POOLED FUNDS	- NET	2850695000.00	2874719716.53			4,465,929.76	4,730,315.99
FUND STATISTICS										
				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				2,880,819,964.43						
EARNED INTEREST YIELD THIS PERIOD				2.140	.000					
WEIGHTED AVG YIELD AT END OF PERIOD				2.050	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				9,088,556.93						

## EARNED INCOME SUMMARY

02/01/09 THROUGH 02/28/09  
SORT KEYS ARE FUND ICC# MATD  
FUND: 9703 SFUSD TRANS 08

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MKT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42118	12/09/08	2.5200	US BANK COLLATERAL	11/23/09	35,000,000.00	35,000,000.00	2.555			68,600.00
SUBTOTAL (ICC#) 1012 COLLATERAL C D				1.148 (C)	268 DAYS	35,000,000.00	2.555		.00	68,600.00
SUBTOTAL (FUND) 9703 SPUD TRANS 08-09				ASSETS	268 DAYS	35,000,000.00			.00	68,600.00
SUBTOTAL (FUND) 9703 SPUD TRANS 08-09				NET		35,000,000.00			.00	68,600.00
FUND STATISTICS										
AVERAGE DAILY INVESTMENT BALANCE				:	35,000,000.00					
EARNED INTEREST YIELD THIS PERIOD				:	2.555					
WEIGHTED AVG YIELD AT END OF PERIOD				:	2.555					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	200,900.00					

CITY / COUNTY OF SAN FRANCISCO  
MR. NEMLIN RANKIN 415-554-4487

(RIS / EARNIS)

## EARNED INCOME SUMMARY

02/01/09 THROUGH 02/28/09

SORT KEYS ARE FUND ICC# MATD

FUND: 9704

SPUSD BONDS 2006B

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / FAC VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42162	02/06/09	9000	FREDDIE MAC DISCOUNT	01/08/10	20,000,000.00	19,832,000.00	.920			11,500.00
42160	02/06/09	5190	T BILL	01/14/10	50,000,000.00	49,757,750.00	.520			16,291.67
42161	02/06/09	5190	T BILL	01/14/10	20,000,000.00	19,903,100.00	.520			6,516.67
SUBTOTAL (ICCN) 11 TREASURY BILLS				2.92% (C)	318 DAYS	90,000,000.00	89,492,850.00	.608	.00	34,308.34
42156	02/11/09	2.0000	FANNIE MAE	02/11/11	20,000,000.00	20,000,000.00	2.253			22,222.22
42158	02/06/09	2.1250	FANNIE MAE	02/03/12	27,325,000.00	27,144,028.80	2.586			44,236.93
SUBTOTAL (ICCN) 23 FEDERAL NATIONAL				1.54% (C)	918 DAYS	47,325,000.00	47,144,028.80	2.464	.00	66,459.15
42159	02/06/09	2.8000	FEDERAL FARM CREDIT	01/28/14	18,225,000.00	18,163,440.00	3.177			36,360.28
SUBTOTAL (ICCN) 28 FEDERAL FARM CRE				.59% (C)	1795 DAYS	18,225,000.00	18,163,440.00	3.177	.00	36,360.28
SUBTOTAL (FUND) 9704 SPUSD BONDS 2006B- ASSETS				674 DAYS	155,550,000.00	154,800,318.80			.00	137,127.77
SUBTOTAL (FUND) 9704 SPUSD BONDS 2006B- NET					155,550,000.00	154,800,318.80			.00	137,127.77

## FUND STATISTICS

## ASSETS

## LIABILITIES

AVERAGE DAILY INVESTMENT BALANCE : 123,585,976.16  
EARNED INTEREST YIELD THIS PERIOD : 1.446  
WEIGHTED AVG YIELD AT END OF PERIOD : 1.469  
TOTAL INTEREST EARNED FOR FUTURE RECEIPT: 153,306.57

## GRAND TOTAL

100.00% (C) 488 DAYS 3041245000.00 3064520035.33 2.117

4,465,929.76 4,936,043.76



José Cisneros  
TREASURER

PAULINE MARX  
Chief Assistant Treasurer

Newlin Rankin  
Chief Investment Officer

April 10, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to March 31, 2009:

	Pooled	All
Interest Received	\$65,151,607	\$66,873,412
Total Net Earnings	\$55,326,131	\$56,520,865
Earned Income Yield	2.507%	2.508%
Average Age of Portfolio	554 Days	555 Days

Total cost of the securities on hand as of March 31, 2009 was \$3,144,808,956 with a market value of \$3,146,617,315 plus fixed assets accrued interests of \$3,597,799. The earned yield for the month of March 2009 is 1.815%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros  
Treasurer  
Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx

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CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 3/31/09

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	64,470,967.13	.00	680,639.42	N/A	65,151,606.54
TOTAL NET EARNINGS THIS PERIOD:	54,579,114.32	.00	747,016.21	N/A	55,326,130.53
AVERAGE DAILY PORTFOLIO BALANCE:	2,909,473,128.07	.00	30,218,248.18	N/A	2,939,691,376.24
EARNED INCOME YIELD THIS PERIOD:	2.499	.000	3.293	N/A	2.50
END OF PERIOD PORTFOLIO BALANCE:	2,939,808,637.45	.00	15,200,000.00	N/A	2,955,008,637.45
CURRENT AMORTIZED BOOK VALUE:	2,935,857,540.57	.00	15,200,000.00	N/A	2,951,057,540.57
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.985	.000	3.063	N/A	
WEIGHTED AVERAGE DAYS TO MATURITY:	554.06	.00	236.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	480.33	.00	236.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					



CITY / COUNTY OF SAN FRANCISCO  
M. NEWLIN RANKIN 415-554-4487  
PORTFOLIO STATISTICS  
7/01/08 THROUGH 3/31/09

123456789101112131415161718192021222324252627282930313233343536373839404142434445464748495051525354555657585960616263646566676869707172737475767778798081828384858687888990919293949596979899100

ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	66,192,772.69	.00	680,639.42	N/A	66,873,412.11
TOTAL NET EARNINGS THIS PERIOD:	55,773,848.70	.00	747,016.21	N/A	56,520,864.91
AVERAGE DAILY PORTFOLIO BALANCE:	2,971,295,088.70	.00	30,218,248.18	N/A	2,999,513,336.88
EARNED INCOME YIELD THIS PERIOD:	2.501	.000	3.293	N/A	2.897
END OF PERIOD PORTFOLIO BALANCE:	3,129,608,956.25	.00	15,200,000.00	N/A	3,144,808,956.25
CURRENT AMORTIZED BOOK VALUE:	3,125,669,214.32	.00	15,200,000.00	N/A	3,140,869,214.32
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.962	.000	3.063	N/A	2.512
WEIGHTED AVERAGE DAYS TO MATURITY:	554.94	.00	236.34	N/A	577.77
NET PORTFOLIO YIELD, 365-DAY BASIS:	485.68	.00	236.34	N/A	722.02

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/08 THROUGH 3/31/09

FUND: 9703

SPUSD TRANS 08-09

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	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	276,850.00	.00	.00	N/A	276,850.00
AVERAGE DAILY PORTFOLIO BALANCE:	14,434,306.57	.00	.00	N/A	14,434,306.57
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	.000
WEIGHTED AVERAGE DAYS TO MATURITY:	237.00	.00	.00	N/A	.00
WEIGHTED AVERAGE DAYS TO CALL:	247.00	.00	.00	N/A	.00
NET PORTFOLIO YIELD, 365 DAY BASIS:					

CITY/COUNTY OF SAN FRANCISCO  
MILWAUKEE COUNTY 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 3/31/09

PAGE:  
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FUND: 9704 SFUSD BONDS 2006B

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	N/A
TOTAL NET EARNINGS THIS PERIOD:	314,134.38	.00	.00	.00	N/A
AVERAGE DAILY PORTFOLIO BALANCE:	30,143,128.52	.00	.00	.00	N/A
EARNED INCOME YIELD THIS PERIOD:	1.388	.000	.000	.000	N/A
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	.00	.00	.00	N/A
CURRENT AMORTIZED BOOK VALUE:	154,811,673.75	.00	.00	.00	N/A
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.396	.000	.000	.000	N/A
WEIGHTED AVERAGE DAYS TO MATURITY:	643.59	.00	.00	.00	N/A
WEIGHTED AVERAGE DAYS TO CALL:	643.59	.00	.00	.00	N/A
NET PORTFOLIO YIELD, 365 DAY BASIS:					N/A

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

3/01/09 THROUGH 3/31/09

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,368,171.80	.00	52,752.78	N/A	2,420,924.68
TOTAL NET EARNINGS THIS PERIOD:	4,789,727.85	.00	35,081.67	N/A	4,824,809.52
AVERAGE DAILY PORTFOLIO BALANCE:	3,115,502,730.77	.00	15,200,000.00	N/A	3,130,702,730.77
EARNED INCOME YIELD THIS PERIOD:	1.810	.000	2.717	N/A	1.818
END OF PERIOD PORTFOLIO BALANCE:	3,129,608,956.25	.00	15,200,000.00	N/A	3,144,808,956.25
CURRENT AMPLIFIED BOOK VALUE:	3,125,669,214.32	.00	15,200,000.00	N/A	3,140,869,214.32
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.758	.000	2.717	N/A	1.748
WEIGHTED AVERAGE DAYS TO MATURITY:	554.94	.00	236.34	N/A	555
WEIGHTED AVERAGE DAYS TO CALL:	485.69	.00	236.34	N/A	486

NET PORTFOLIO YIELD, 60 DAY BASIS:

CITY OF SAN FRANCISCO  
NEWLIN RANKIN 415 554 4487

PORTFOLIO STATISTICS  
1/01/09 THROUGH 3/31/09

FUND: 100 POOLED FUNDS

GOV'T SECURITIES

	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,368,171.80	.00	52,752.78	N/A	2,420,924.58
TOTAL NET EARNINGS THIS PERIOD:	4,536,771.24	.00	35,081.67	N/A	4,571,852.91
AVERAGE DAILY PORTFOLIO BALANCE:	2,925,702,411.97	.00	15,200,000.00	N/A	2,940,902,411.97
EARNED INCOME YIELD THIS PERIOD:	1.826	.000	2.717	N/A	-
END OF PERIOD PORTFOLIO BALANCE:	2,939,808,637.45	.00	15,200,000.00	N/A	2,955,008,637.45
CURRENT AMORTIZED BOOK VALUE:	2,935,857,540.57	.00	15,200,000.00	N/A	2,951,057,540.57
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.770	.000	2.717	N/A	1.770
WEIGHTED AVERAGE DAYS TO MATURITY:	554.06	.00	236.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	480.33	.00	236.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.90

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
3/01/09 THROUGH 3/31/09

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RUN: 04/01/09 11:33:10

FUND: 9703 SFUSD TRANS 08-09

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00		.00		N/A
TOTAL NET EARNINGS THIS PERIOD:	75,950.00		.00		N/A
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00		.00		N/A
EARNED INCOME YIELD THIS PERIOD:	2.555		.000		N/A
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00		.00		N/A
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00		.00		N/A
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555		.000		N/A
WEIGHTED AVERAGE DAYS TO MATURITY:	237.00		.00		N/A
WEIGHTED AVERAGE DAYS TO CALL:	237.00		.00		N/A
NET PORTFOLIO YIELD, 365 DAY BASIS:					

1/17/1975

CITY COUNTY OF SAN FRANCISCO  
NEWLIN PANPIN 415-554-4497

PORTFOLIO STATISTICS  
4/01/79 THROUGH 3/31/79

1234  
1111111111

FUND: 9704 SPUSD BONDS 2006P

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	N/A
TOTAL NET EARNINGS THIS PERIOD:	177,006.61	.00	.00	.00	N/A
AVERAGE DAILY PORTFOLIO BALANCE:	154,800,318.80	.00	.00	.00	N/A
EARNED INCOME YIELD THIS PERIOD:	1.346	.000	.000	.000	N/A
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	.00	.00	.00	N/A
CURRENT AMORTIZED BOOK VALUE:	154,811,673.75	.00	.00	.00	N/A
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.346	.000	.000	.000	N/A
WEIGHTED AVERAGE DAYS TO MATURITY:	643.59	.00	.00	.00	N/A
WEIGHTED AVERAGE DAYS TO CALL:	643.59	.00	.00	.00	N/A
NET PORTFOLIO YIELD, 365 DAY BASIS:					N/A



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN PANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 3/31/09  
MAJOR SORT KEY IS ICC#  
SETTLEMENT DATE BASIS

DATE: 11/22/06  
RUN: 04/01/06 11:22:46

## SUMMARY DESCRIPTION

	CUM TENDG PATE YIELD	BOOK PRICE	PAY VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	9.95%(C)	.811 .818 99.319	315,000,000.00	312,855,804.72
(Inv Type) 12 TREASURY NOTES	11.33%(C)	3.412 1.224 101.751	350,100,000.00	356,230,674.46
(Inv Type) 15 TREASURY LTP	4.31%(C)	1.978 1.880 100.347	135,000,000.00	135,449,654.14
(Inv Type) 16 TUGS FLOATER	.84%(C)	.651 .601 100.160	26,450,000.00	26,445,346.45
(Inv Type) 22 FEDERAL HOME LOAN BOND	7.08%(C)	4.424 2.207 105.829	210,395,000.00	220,458,094.17
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	14.78%(C)	3.674 3.214 101.660	457,325,000.00	464,917,194.91
(Inv Type) 28 FEDERAL FARM CREDIT BANK	2.44%(C)	2.728 2.971 99.484	77,225,000.00	76,826,506.67
(Inv Type) 30 FHLMC Bonds	14.22%(C)	2.394 2.078 100.503	445,000,000.00	447,245,400.30
(Inv Type) 31 FHLMC FLOATER OTP ACT-160	11.27%(C)	1.066 1.053 100.010	354,500,000.00	364,546,200.03
(Inv Type) 33 FHLMC FLOATER OTP ACT-160	1.59%(C)	.770 .770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 35 FHLMC FLOATER MONTHLY	.79%(C)	.443 .443 100.000	25,000,000.00	25,000,000.00
(Inv Type) 36 FHLMC FLOATER MO ACT-160	2.18%(C)	.503 .393 100.055	68,500,000.00	68,500,000.00
(Inv Type) 37 MTF: FLOATER	.80%(C)	1.520 1.474 100.164	25,000,000.00	25,431,111.44
(Inv Type) 41 FIMA DISCOUNT NOTES	6.15%(C)	1.200 1.210 99.147	100,000,000.00	99,139,444.44
(Inv Type) 44 FMC DISCOUNT NOTES	1.56%(C)	1.075 1.084 99.149	40,000,000.00	39,811,111.11
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.48%(C)	2.680 2.680 100.000	15,200,000.00	15,200,000.00
(Inv Type) 1111 CREDIT: BOND	11.61%(C)	2.015 2.015 100.000	425,000,000.00	425,000,000.00
REPORT TOTALS		2.015 2.015 100.000	425,000,000.00	425,000,000.00
ASSETS		2.015 2.015 100.000	425,000,000.00	425,000,000.00



## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-5554-4487

(SIPPT)

PAGE: 1

RUN: 04/01/09 11:22:46

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 3/31/09

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

## SUMMARY DESCRIPTION

		CURN	TRDNG	BOOK	PUR	VALUE	PROF	VALUE
		RATE	YIELD	PRICE	SHARES			
(Inv Type) 11	TREASURY BILLS	8.23%(C)	.895	99.263	245,000,000.00	245,154,966.32		
(Inv Type) 12	TREASURY NOTES	12.06%(C)	3.412	1.224 101.751	350,100,000.00	356,216,475.46		
(Inv Type) 15	TREASURY LCP	4.58%(C)	1.978	1.880 100.347	135,000,000.00	135,449,694.19		
(Inv Type) 16	TULIP FLOATER	.90%(C)	.651	.601 100.160	26,450,000.00	26,432,146.48		
(Inv Type) 22	FEDERAL HOME LOAN BANK	7.53%(C)	4.424	2.207 105.829	210,395,000.00	222,658,094.17		
(Inv Type) 23	FEDERAL NATIONAL MORTGAGE ASSN.	14.14%(C)	3.855	3.327 101.896	410,000,000.00	417,773,166.11		
(Inv Type) 28	FEDERAL FARM CREDIT BANK	1.99%(C)	2.705	2.997 99.429	59,000,000.00	58,663,066.67		
(Inv Type) 30	PHLMC Bonds	15.13%(C)	2.394	2.078 100.503	445,000,000.00	447,239,400.00		
(Inv Type) 31	PHLD FLOATER QTP ACT-360	12.00%(C)	1.066	1.053 100.010	354,500,000.00	354,615,200.00		
(Inv Type) 33	FFCB FLOATER QTP ACT-360	1.69%(C)	.770	.770 100.000	50,000,000.00	50,000,000.00		
(Inv Type) 35	PHLD FLOATER MONTHLY	.85%(C)	.443	.443 100.000	25,000,000.00	25,000,000.00		
(Inv Type) 36	PHLMC FLOATER MO ACT 360	2.32%(C)	.503	.393 100.055	68,500,000.00	68,817,476.19		
(Inv Type) 37	MFCG FLOATER	.85%(C)	1.520	1.474 100.164	25,000,000.00	25,041,113.89		
(Inv Type) 41	FIMA DISCOUNT NOTES	3.36%(C)	1.200	1.210 99.147	100,000,000.00	100,000,000.00		
(Inv Type) 44	FMC DISCOUNT NOTES	.67%(C)	1.250	1.261 99.139	20,000,000.00	20,000,000.00		
(Inv Type) 1010	PORTAL TIME DEPOSIT	.51%(C)	2.680	2.680 100.000	15,200.00	15,200.00		
(Inv Type) 1012	COLLATERAL CDS	13.20%(C)	1.970	1.970 100.000	390,000,000.00	390,000,000.00		
GRAND TOTALS								
FIXED					2,368	1,812 100.883	2,928.14	

ACTIVE INVESTMENTS

W.P. NEWBERRY RANKIN 415 554-4187  
DETAIL TRANSACTION REPORT - FIXED INCOME

03/31/09 TO 03/31/09  
SETTLEMENT DATE BASIS

FUN: 04/01/09 11:22:41

POOLED FUNDS											
SEC #	DESCRIPTION MOBL	BANK	RF	DATE	AMOUNT	TXN	COUPON	PAR VALUE	BOOK VALUE	INTEREST	SETTLEMENT
TYPE	MEMO	(CASH DATE)	MATURITY	SETTLE	TYP	YIELD		ORIGINAL FACE	PREM / (DISC)	AMORT / (ACCRET)	
42000	T NOTE	19	03/31/09	03/31/09	AMRT	4.500			-1,357,421.90	1,857,421.90	
42000			04/01/09	03/31/09		1.682		-50,000,000.00	-50,000,000.00	-1,186,000.00	
42000		47	03/31/09	03/31/09	MAT	4.500					51,125,000.00
42000	T NOTE	19	03/31/09	03/31/09	AMRT	4.500			-1,357,421.90	1,357,421.90	
42000			04/01/09	03/31/09		1.682		-50,000,000.00	-50,000,000.00	1,125,000.00	
42000		47	03/31/09	03/31/09	MAT	4.500					51,124
42000			04/01/09	03/31/09		1.682		-50,000,000.00	-49,265,354.17	-976.00	
42000	MISSION NATIONAL BANK	19	03/31/09	03/31/09	INTR	3.900				-64,448.83	
42000			04/01/09	03/31/09		2.999		-50,000,000.00	-49,265,354.17	-734,645.83	
42000	BANK OF AMERICA C P	19	03/31/09	03/31/09	MAT	2.955		-50,000,000.00	-49,265,354.17	-6,520.00	
42000			04/01/09	03/31/09		2.999				-17,621.46	
42000	BANK OF AMERICA C P	19	03/31/09	03/31/09	MAT	2.955		-50,000,000.00	-49,265,354.17	-250.00	
42000			04/01/09	03/31/09		1.000		-25,000,000.00	-24,789,166.66	-88,333.34	
42000	F H L B FLOATER MONTHLY	19	03/31/09	03/31/09	INTR	1.210			210,833.34		-85,228.40
42000			04/01/09	03/31/09		1.210		-10,000,000.00	-9,915,666.67	-35,333.33	
42000	F H L B FLOATER MONTHLY	19	03/31/09	03/31/09	INTR	1.453			84,333.33		-33,392.42
42000			04/01/09	03/31/09		1.453			-302,083.33		9,984,392.42
42000	F H L B FLOATER MONTHLY	19	03/31/09	03/31/09	INTR	1.357					625,000.00
42000			04/01/09	03/31/09		1.357		-48,000,000.00	-47,808,213.33	-315,000.00	
42000	MISSION AREA CREDIT INE	19	03/31/09	03/31/09	INTR	1.000			191,786.67		47,933,740.00
42000			04/01/09	03/31/09		1.000				-51,527.78	
42000	F H M A DISCOUNT NOTE	19	03/31/09	03/31/09	INTR	1.000					26,000,000.00
42000			04/01/09	03/31/09		1.000		25,000,000.00	25,000,000.00		-25,046,683.08
42000	F H M A DISCOUNT NOTE	19	03/31/09	03/31/09	INTR	1.210			46,683.08		25,166,361.11
42000			04/01/09	03/31/09		1.210		25,000,000.00	25,166,361.11		25,166,361.11
42000	F H L B	19	03/31/09	03/31/09	INTR	5.000					35,211,400.00
42000			04/01/09	03/31/09		5.000					211,400.00
42000	UNION BANK COLLATEA	19	03/31/09	03/31/09	INTR	1.957					
42000			04/01/09	03/31/09		1.957					
42000	UNION BANK COLLATEA	19	03/31/09	03/31/09	INTR	2.520					
42000			04/01/09	03/31/09		2.520					
42000	UNION BANK COLLATEA	19	03/31/09	03/31/09	INTR	2.520					
42000			04/01/09	03/31/09		2.520					
42000	F H M A DISCOUNT NOTE	19	03/31/09	03/31/09	INTR	1.620					
42000			04/01/09	03/31/09		1.620					
42000	FIRST NATIONAL BANK PT	19	03/31/09	03/31/09	INTR	2.650					
42000			04/01/09	03/31/09		2.650					
42000	COLLATEAL C De	19	03/31/09	03/31/09	INTR	1.320					
42000			04/01/09	03/31/09		1.320		25,000,000.00	25,000,000.00		
42000	MORGAN STANLEY EDUC GT	19	03/31/09	03/31/09	INTR	1.526					
42000			04/01/09	03/31/09		1.470		25,000,000.00	25,046,683.08		
42000	J P MORGAN CHASE TIGP	19	03/31/09	03/31/09	INTR	2.200					
42000			04/01/09	03/31/09		2.047		25,000,000.00	25,166,361.11		
42000	GENL ELEC CAP CORP EDI	19	03/31/09	03/31/09	INTR	2.250					
42000			04/01/09	03/31/09		2.065		35,000,000.00	35,211,400.00		

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
DETAIL TRANSACTION REPORT - FIXED INCOME

PAGE: 2  
RUN: 04/01/09 11:22:46

\* ACTIVE TRANSACTIONS \*

03/01/09 TO 03/31/09

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TAX COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
42167	F N M A PRS	19	56	03/13/14	03/19/09	PURC	2.750	25,000,000.00	25,347,360.56
tom				03/20/09	03/20/09		2.463		-25,347,360.56
42168	F N M A PRS	19	56	03/13/14	03/19/09	PURC	2.750	50,000,000.00	50,694,721.11
tom				03/20/09	03/20/09		2.463		-50,694,721.11
42169	GENUL ELEC CAP CORP FDI	19	54	03/11/11	03/13/09	PURC	1.800	25,000,000.00	25,006,500.00
tom				03/22/09	03/15/09		1.802		-25,006,500.00
42170	MORGAN STANLEY FDIC G	19	40	03/22/11	03/13/09	PURC	2.000	25,000,000.00	25,154,416.67
tom				03/20/09	03/15/09		1.938		-25,154,416.67
42171	T - NOTE	19	47	08/31/09	02/27/09	INTR	2.000		-8,333.33
tom				03/20/09	03/22/09		1.988		125,000.00
42172	T - NOTE	19	47	08/31/09	02/27/09	PURC	4.000	25,000,000.00	25,435,122.28
tom				03/20/09	03/02/09		5316		-25,435,122.28
42173	UNION BK N A FDIC GTD	19	47	08/31/09	02/27/09	PURC	4.000	50,000,000.00	50,870,244.57
tom				03/20/09	03/02/09		5316		-50,870,244.57
42174	RANK OF AMERICA FDIC G	19	53	03/16/12	03/18/09	PURC	1.520	25,000,000.00	25,041,113.83
tom				03/20/09	03/23/09		1.474		-25,041,113.83
42175	RANK OF AMERICA FDIC G	19	47	06/22/12	03/17/09	PURC	.651	26,450,000.00	26,495,214.64
tom				03/20/09	03/18/09		.601		-26,495,214.64
42176	RANK OF AMERICA FDIC G	19	47	06/22/12	03/17/09	INTR	.651		5,249.21
tom				03/23/09	03/23/09		.601		-2,390.07
42177	RANK OF AMERICA FDIC G	19	47	06/22/12	03/17/09	INTR	.651		5,249.21
tom				03/23/09	03/23/09		.601		-2,390.07

CITY / COUNTY OF SAN FRANCISCO  
 MP NEWLIN RANKIN 415-554-487

ACTIVE TRANSACTIONS  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 03/01/09 TO 03/31/09  
 REPORT GRAND TOTALS

PUN 64100  
 12.33

ASSETS

TYPE	WEIGHTED YIELD	PAP VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	MORTGIZATION/ (ACCRETION)	(INTEREST)	(GAIN) 1/000	(NET) EIGHT
FRM	1.557	361,450,000.00		364,469,137.91	3,019,137.91				
CALL	0%	81,000,000.00		-82,513,046.66	486,953.34		-201,373.34	-166,460.00	
INTF	1.525			-421,618.19			-1,048,642.56		
MST	2.340	-200000000.00		-198530708.34			-3,719,291.66		
AMPT	1.682			2,714,843.80		2,714,843.80			

CITY COUNTY OF SAN FRANCISCO  
 MP. NEWLIN RANKIN 415-554-487  
 INVESTMENT INVENTORY WITH MARKET VALUE

(REPMKT)

 PAGE: 1  
 RUN: 04/01/09 11:22:48

 INVESTMENTS OUTSTANDING AS OF 03/31/09  
 MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	CUSIP	BANK BROK	FUND CYN	PAR/SHARES	MARKET VALUE MARKET PRICE	CUBR ACCT	INT UNREALIZED GAIN	PRICE SOURCE	UNREALIZED LOSS
A 42138 T BILL	01/06/09 04/02/09	912795125	19	100	0850	25,000,000.00	25,000,000.00			5,017.36	59.03
A 42139 T BILL	01/06/09 04/02/09	912795125	19	100	0850	50,000,000.00	50,000,000.00			SUNGARD	
A 42098 T BILL	10/31/08 04/23/09	912795158	19	100	9400	50,000,000.00	50,000,000.00			10,034.72	118.06
A 42099 T BILL	10/31/08 04/23/09	912795158	19	100	9443	49,772,833.34	50,000,000.00			198,444.44	28,722.22
A 42094 T BILL	10/29/08 10/22/09	912795544	19	100	1480	50,000,000.00	50,000,000.00			79,377.78	11,488.89
A 42095 T BILL	10/29/08 10/22/09	912795544	19	100	15021	49,264,111.11	50,000,000.00			316,555.56	294,333.33
A 42160 T BILL	02/06/09 01/14/10	912795886	19	9704	5190	50,000,000.00	50,000,000.00			316,555.56	294,333.33
A 42161 T BILL	02/06/09 01/14/10	912795886	19	9704	5190	49,757,750.00	50,000,000.00			38,250.00	16,500.00
			47	000	5125	20,000,000.00	19,925,000.00			15,300.00	6,600.00
			47	000	5125	19,903,100.00	99,625,000,000.00			SUNGARD	
SUBTOTAL (Inv Type) 11 TREASURY BILLS					8114	315,000,000.00	314,487,500.00			979,535.42	652,154.86
					8179	312,855,809.72	99,83732020000				

A 41870 T NOTE	01/02/09 08/15/09	912828FES	19	100	4.8750	5,000,000.00	5,028,125.00			92,247.93	
A 41841 T NOTE	10/16/07 05/31/09	912828GT1	19	100	4.8750	10,000,000.00	10,075,000.00			SUNGARD	52,343.74
A 41862 T NOTE	10/31/07 07/31/09	912828GV0	19	100	4.8250	10,096,484.38	10,750,000,000.00			163,392.86	
A 42134 T NOTE	12/31/08 08/15/09	912828FF0	19	100	4.8750	5,100,000.00	5,173,312.50			SUNGARD	21,484.38
A 42135 T NOTE	12/31/08 08/15/09	912828FF0	19	100	4.8750	5,165,542.97	101,437,500,000.00			39,095.30	7,764.53
A 42171 T NOTE	01/02/09 08/31/09	912828HB9	19	100	4.8750	25,000,000.00	25,429,687.50			151,502.09	
A 42172 T NOTE	01/02/09 08/31/09	912828HB9	19	100	4.8750	50,000,000.00	50,187,500.00			303,084.14	
A 41903 T NOTE	01/11/08 02/28/10	912828H52	19	100	2.0000	50,000,000.00	50,375,000.00			86,687.50	
A 41904 T NOTE	01/11/08 02/28/10	912828H52	19	100	2.0000	50,000,000.00	50,625,000.00			179,911.11	
A 42096 T NOTE	10/11/08 06/10/10	912828JF5	19	100	2.8750	51,160,156.25	102,781,250,000.00			86,956.52	
A 42097 T NOTE	10/11/08 06/10/10	912828JF5	19	100	2.8750	30,000,000.00	30,814,375.00			86,462.52	
			47	000	1.4593	30,696,093.75	102,781,250,000.00			161,160.00	24,316.74
			47	000	1.4593	30,696,093.75	102,781,250,000.00			216,816.00	3,581.74



STATE OF CALIFORNIA  
COUNTY OF SAN FRANCISCO  
NEWLIN RANKIN 415 544 442  
INVESTMENT INVENTORY WITH MARKET VALUE

(FIFTY)

INVESTMENTS SUBMITTED AS OF 03/31/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION: PURCHASE MATURITY DATE	ORIG INFO	WAD INFO	FUND CTR RATE SAFE YTM TR	PAR/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACCP INT PERF 3000 E INTRNL 1000 10000	PERF 3000 E INTRNL 1000 10000
A 42165	GENL ELEC CAP CORP FDIC TLGP 03/18/04 03/11/11	19	100	1.8000	25,000,000.00		25,066,406.25		
A 42170	MORGAN STANLEY FDIC GTD TLG 03/16/09 09/22/11	54	000	1.8020	25,006,500.00		100,2856250000		
A 42166	GENL ELEC CAP CORP FDIC TLGP 03/16/09 09/22/11	19	100	2.0000	25,000,000.00		25,148,437.50		
A 42167	GENL ELEC CAP CORP FDIC TLGP 03/23/04 03/12/12	19	000	2.2500	35,037,750.00		100,5937500000		
A 42168	MORGAN STANLEY FDIC GTD TLGP 03/18/04 03/11/11	19	100	1.5259	35,211,400.00		100,6875000000		
A 42169	GENL ELEC CAP CORP FDIC TLGP 03/18/04 03/11/11	19	100	1.4704	25,046,683.08		100,4718750000		
A 42165	J P MORGAN CHASE TLGP 03/24/03 06/15/12	19	100	2.2000	25,000,000.00		25,119,000.00		
A 42165	J P MORGAN CHASE TLGP 03/24/03 06/15/12	47	000	2.0469	25,166,361.11		100,4760000000		
SUBTOTAL (Inv Type) 15 TREASURY LGP		4.31E (M)		1.9775	135,000,000.00		135,617,437.50		
				1.8797	135,468,694.19		100,4576100000		
A 42174	BANK OF AMERICA FDIC GTD TLG 04/18/09 06/22/12	19	100	.6506	26,450,000.00		26,466,531.25		
SUBTOTAL (Inv Type) 16 TLGP FLOATER		.84E (M)		.6010	26,492,346.45		100,0625000000		
A 42114	F H L B 12/09/08 01/12/10	19	100	5.0000	25,000,000.00		25,945,312.50		
A 42104	F H L B 11/18/08 12/10/10	54	000	3.8750	25,940,250.00		103,7812500000		
A 42143	F H L B 01/28/03 01/28/11	19	100	2.8671	40,400,400.00		20,837,500.00		
A 42106	F H L B 11/20/08 02/07/11	19	100	5.0500	28,145,000.00		104,1875000000		
A 42140	F H L B 01/15/09 10/05/11	54	000	3.3753	48,044,377.50		106,5312500000		
A 42141	F H L B 01/15/09 10/05/11	54	000	4.8750	10,905,800.00		10,768,750.00		
A 42155	F H L B 02/13/09 10/05/11	54	000	1.9541	54,529,083.33		101,6875000000		
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK		7.07E (M)		4.4204	210,395,000.00		222,422,623.44		
A 42156	FARRIE MAX 02/11/04 02/11/11	19	9704	2.0000	20,000,000.00		20,062,500.00		
A 42142	F H L B 01/06/09 04/01/11	54	000	2.8661	40,534,261.11		100,0000000000		

\* MARKET = BOOK LESS PURCHASE INTEREST

INVESTMENTS OUTSTANDING AS OF 03/31/09

MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FIND CEN RATE SAFE YTM TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 42130 F N M A	12/30/08 07/28/11	31398ATA	19	100	4.3300	50,000,000.00	50,515,625.00	378,875.00
A 42131 F N M A	12/30/08 07/28/11	31398ATA	54	100	3.5529	50,947,850.00	101,031,250,000.00	SUNGAED -432,225.00
A 42132 F N M A	12/30/08 07/28/11	31398ATA	54	100	4.3300	30,000,000.00	30,309,375.00	227,375.00
A 42133 F N M A	01/02/09 07/28/11	31398ATA	19	100	4.3300	20,568,710.00	101,031,250,000.00	SUNGAED -259,335.00
A 42134 F N M A	01/02/09 07/28/11	31398ATA	54	100	3.5576	20,000,000.00	20,206,250.00	151,550.00
A 42152 F N M A	02/05/09 02/12/13	31398AVBS	19	100	4.3300	20,376,080.00	101,031,250,000.00	SUNGAED -169,830.00
A 42156 F N M A	02/05/09 02/12/13	31398AVBS	54	100	3.5576	50,940,200.00	101,031,250,000.00	SUNGAED -434,575.00
A 42158 F N M A	02/06/09 02/03/12	31398R2G9	54	100	2.3617	27,144,028.80	100,437,500,000.00	SUNGAED -305,336.88
A 42159 F N M A	02/05/09 02/12/13	31398APCB	19	100	4.1200	25,000,000.00	25,093,750.00	142,232.11
A 42160 F N M A	12/22/08 05/06/13	31398APCB	47	100	3.5958	51,313,222.22	101,687,500,000.00	SUNGAED -206,250.00
A 42161 F N M A	12/22/08 05/06/13	31398APCB	47	100	3.5958	51,313,222.22	101,687,500,000.00	SUNGAED -206,250.00
A 42162 F N M A	12/22/08 05/06/13	31398AV22	19	100	2.7500	25,000,000.00	25,296,875.00	331,888.89
A 42163 F N M A	03/20/09 03/11/14	31398AV22	56	100	2.4633	25,347,360.56	101,187,500,000.00	SUNGAED -82,500.00
A 42164 F N M A	03/20/09 03/11/14	31398AV22	56	100	2.7500	50,000,000.00	50,593,750.00	34,375.00
A 42165 F N M A	03/20/09 03/11/14	31398AV22	56	100	2.4633	50,694,723.11	101,187,500,000.00	SUNGAED -37,117.50
SUBTOTAL (INV Type) 23 FEDERAL NATIONAL MORTG						457,325,000.00	462,063,296.88	167,856.88
						3.2135	464,917,194.91	2,216,217.51

A 42105 F F C B	11/19/08 02/14/11	31311YUD0	19	100	2.8750	19,000,000.00	19,510,625.00	71,315.97
A 42102 F F C B	11/10/08 04/21/11	31311Y46	19	100	2.6250	18,865,050.00	102,687,500,000.00	SUNGAED 634,575.00
A 42159 FEDERAL FARM CREDIT	02/06/09 01/28/14	31313GLL1	19	9704	2.8000	39,797,016.67	100,500,000.00	466,666.67
SUBTOTAL (INV Type) 28 FEDERAL FARM CREDIT						18,225,000.00	19,088,312.50	1,394.40
						2.8868	18,163,440.00	1,924.90

A 42115, F H L M C BOND	12/09/08 07/14/10	31176AP01	19	100	3.2500	50,916,000.00	51,375,000.00	338,643.77
A 42116, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	50,916,000.00	102,750,000,000.00	SUNGAED 338,643.77
A 42117, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	100	2.2500	20,000,000.00	102,750,000,000.00	118,643.77
A 42118, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.1110	20,166,400.00	102,750,000,000.00	118,643.77
A 42119, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42120, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42121, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42122, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42123, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42124, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42125, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42126, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42127, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42128, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42129, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42130, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42131, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42132, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42133, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42134, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42135, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42136, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42137, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42138, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42139, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42140, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42141, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42142, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42143, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42144, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42145, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42146, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42147, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42148, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42149, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42150, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42151, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42152, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42153, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42154, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42155, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42156, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42157, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42158, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42159, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42160, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42161, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42162, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42163, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42164, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42165, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42166, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42167, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42168, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42169, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42170, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42171, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42172, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42173, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42174, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42175, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42176, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42177, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42178, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42179, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42180, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42181, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42182, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42183, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42184, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42185, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42186, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42187, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42188, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42189, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42190, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42191, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42192, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42193, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42194, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42195, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42196, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42197, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42198, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42199, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42200, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42201, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42202, F H L M C BOND	12/09/08 07/14/10	31176AP01	54	000	2.0810	20,000,000.00	102,750,000,000.00	118,643.77
A 42203, F H L M C BOND	12/09/08 07/14/10	31176AP01	54					



(BFTMT)

CITY COUNTY OF SAN FRANCISCO  
M.P. NEWLIN RANKIN 415-554-487  
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 03/31/09

MAJOR FUND KEY IS ICCB

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	CUSIP	BANK BROK	FUND	KEY	RATE	PAF/SHARES	MARKET VALUE MARKET PRICE	CURP ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
							YTM TR	BOOK		
A 42100 F H L M FLOATER MONTHLY	09/22/08 09/21/09		3128X7CN2	19	100	.5031	18,500,000.00	18,488,437.50	2,326.99	
A 42101 F H L M FLOATER MONTHLY	09/22/08 09/21/09		3128X7CN2	47	000	.3930	18,510,121.35	99,937,500,000.00	SUNGARD	21,683.85
A 42102 F H L M FLOATER MONTHLY	09/22/08 09/21/09		3128X7CN2	19	100	.5031	50,000,000.00	49,968,750.00	6,289.13	
A 42103 F H L M FLOATER MONTHLY	09/22/08 09/21/09		3128X7CN2	47	000	.3930	50,027,355.00	99,937,500,000.00	SUNGARD	16,600.00
SUBTOTAL (Inv Type) 36 FLMAC FLOATER MO ACT-36 2.18% (M)						.5031	68,500,000.00	68,457,187.50	8,616.11	.00
						.3930	68,537,476.35	99,937,500,000.00		-80,288.85
A 42173 UNION BK N A FDIC GTD TLP	09/22/08 03/10/12		905266AA0	19	100	1.5200	25,000,000.00	25,042,968.75	15,833.33	9,243.75
				53	000	1.4736	25,041,113.89	100,171,875,000.00	SUNGARD	
SUBTOTAL (Inv Type) 37 MFPG FLOATER					.80% (M)	1.5200	25,000,000.00	25,042,968.75	15,833.33	9,243.75
						1.4736	25,041,113.89	100,171,875,000.00		
A 42109 F N M A DISCOUNT NOTE	12/04/08 08/17/09		313589FN2	19	100	1.2000	50,000,000.00	49,945,000.00	196,666.67	175,000.00
A 42110 F N M A DISCOUNT NOTE	12/04/08 08/17/09		313589FN2	47	000	1.2103	49,573,333.33	99,890,000,000.00	UPPFT	
A 42111 F N M A DISCOUNT NOTE	12/04/08 08/17/09		313589FN2	19	9704	.9000	20,000,000.00	19,918,750.00	196,666.67	175,000.00
A 42112 F N M A DISCOUNT NOTE	12/04/08 08/17/09		313589FN2	47	000	1.2103	49,573,333.33	99,890,000,000.00	UPPFT	
SUBTOTAL (Inv Type) 41 FMA DISCOUNT NOTES				3.17% (M)	1.2000	100,000,000.00	99,890,000.00	100,000,000.00	100,000.00	
					1.2103	99,146,666.66	99,890,000,000.00			
A 42108 F M C DISCOUNT NOTE	12/05/08 08/10/09		31339TF7	19	100	1.2500	20,000,000.00	19,852,988.89	21,200.00	56,018.89
A 42109 F M C DISCOUNT NOTE	12/05/08 08/10/09		31339TF7	54	000	1.2609	19,827,777.78	99,264,944,444.44	SUNGARD	
A 42116 F M C DISCOUNT NOTE	02/06/09 01/08/10		31339TF3	19	9704	.9000	20,000,000.00	19,918,750.00	27,000.00	
A 42117 F M C DISCOUNT NOTE	02/06/09 01/08/10		31339TF3	47	000	.9076	19,832,000.00	99,593,750,000.00	SUNGARD	
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES				1.26% (M)	1.0950	40,000,000.00	39,771,777.88	100,000.00	100,000.00	
					1.0842	39,659,777.78	99,429,347,000.00			
A 42043 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			19	100	3.9000	100,000.00	100,000.00	100,000.00	
A 42044 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			50	000	3.9000	100,000.00	100,000,000,000.00	SUNGARD	
A 42045 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			19	100	2.7500	5,000,000.00	5,000,000.00	5,000,000.00	
A 42046 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			54	000	2.7500	5,000,000.00	100,000,000,000.00	SUNGARD	
A 42107 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			19	100	1.0000	100,000.00	100,000.00	100,000.00	
A 42108 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			54	000	1.0000	100,000.00	100,000,000,000.00	SUNGARD	
A 42109 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			19	100	2.6500	10,000,000.00	10,000,000.00	10,000,000.00	
A 42110 MICHIGAN NATIONAL BANK FUND	07/16/08 07/16/09			54	000	2.6500	10,000,000.00	10,000,000,000.00	SUNGARD	
SUBTOTAL (Inv Type) 45 FMC DISCOUNT NOTES				3.93% (M)	1.0842	100,000.00	100,000.00	100,000.00	100,000.00	
					1.0842	99,146,666.66	99,890,000,000.00			



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(EIS / EMPLOY)

EARNED INCOME SUMMARY

03/01/09 THROUGH 03/31/09

PAGE: 1

SORT KEYS ARE FUND ICH MATD

RUN: 04/01/09 11:22:43

FUND: 100 POOLED FUNDS

PAGE: 1

INV NO.	PURCHASE DATE	CUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42118	01/06/09	0.850	T BILL	04/02/09	25,000,000.00	24,994,923.61	.086			1,879.86
42119	01/06/09	0.850	T BILL	04/02/09	50,000,000.00	49,989,847.22	.086			3,659.72
42098	10/31/08	.3400	T BILL	04/23/09	50,000,000.00	49,772,833.34	.957			40,472.72
42098	10/31/08	.3400	T BILL	04/23/09	20,000,000.00	19,909,133.33	.957			16,188.89
42094	10/29/08	1.4800	T BILL	10/22/09	50,000,000.00	49,264,111.11	1.523			63,722.78
42095	10/29/08	1.4800	T BILL	10/22/09	50,000,000.00	49,264,111.11	1.523			63,722.78
SUBTOTAL (ICCM)				7.73%(C)	90 DAYS 245,000,000.00	243,194,959.72	.918		.00	189,595.16
42003	04/09/08	4.5000	T NOTE	03/31/09	50,000,000.00	50,000,000.00	1.683	MATURED	-232,421.90	71,050.67
42013	04/09/08	4.5000	T NOTE	03/31/09	50,000,000.00	50,000,000.00	1.683	MATURED	-232,421.90	71,050.67
41870	10/26/07	4.8750	T NOTE	05/31/09	5,000,000.00	5,080,468.75	3.818			16,474.16
41841	10/16/07	4.8750	T NOTE	05/31/09	5,000,000.00	10,096,484.38	4.253			36,473.99
41862	10/23/07	4.6250	T NOTE	07/31/09	5,000,000.00	5,165,542.97	3.888			17,058.07
42134	12/31/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,077,031.25	.358			7,813.16
42135	12/31/08	4.8750	T NOTE	08/15/09	50,000,000.00	50,435,132.20	.358			15,426.32
42171	03/02/09	4.0000	T - NOTE	08/31/09	25,000,000.00	25,435,132.20	.358			10,694.13
42172	03/02/09	4.0000	T - NOTE	08/31/09	50,000,000.00	50,870,234.57	.358			21,388.26
41993	03/31/08	2.0000	T NOTE	02/28/10	50,000,000.00	50,302,734.38	1.557			70,813.14
41994	03/31/08	2.0000	T NOTE	02/28/10	50,000,000.00	50,302,734.38	1.557			70,813.14
42096	10/31/08	2.8750	T NOTE	06/30/10	50,000,000.00	51,160,156.25	1.469			8,480.67
42097	10/31/08	2.8750	T NOTE	06/30/10	30,000,000.00	30,696,093.75	1.469			38,310.41
SUBTOTAL (ICCM)				11.13%(C)	265 DAYS 350,100,000.00	356,230,675.45	1.329		-464,843.80	511,416.11
42169	01/18/09	1.8000	GNL ELK CAP CORP FDIC	03/11/11	25,000,000.00	25,006,500.00	1.696			16,269.34
42170	01/18/09	2.0000	MORTAN STANLEY FDIC GTD	09/22/11	25,000,000.00	25,017,750.00	1.835		8,333.33	20,176.91
42166	01/24/09	2.2500	GNL ELK CAP CORP FDIC	03/12/12	35,000,000.00	35,211,400.00	1.807			11,946.01
42164	01/19/09	1.5250	MORTAN STANLEY FDIC GTD	03/13/12	25,000,000.00	25,046,683.08	1.372			1,246.21
42165	01/24/09	2.2000	J P MORGAN CHACE TLGP	06/15/12	25,000,000.00	25,166,361.11	1.792			9,586.91
SUBTOTAL (ICCM)				4.31%(C)	995 DAYS 135,000,000.00	135,468,694.19	1.697		8,333.33	72,534.31
42174	01/18/09	.6500	BHMF OF AMERICA FDIC GTD	06/22/12	26,450,000.00	26,492,346.45	.610		2,190.67	4,184.84
SUBTOTAL (ICCM)				8.43%(C)	1179 DAYS 26,450,000.00	26,492,346.45	.610		2,190.67	4,184.84
42114	12/09/08	5.0000	F H L D	01/12/10	25,000,000.00	25,940,250.00	1.812			
42104	11/18/08	5.0000	F H L D	12/10/10	25,000,000.00	20,400.00				
42111	11/20/08	5.0000	F H L D	02/07/11	21,250,000.00	20,214,179.86	1.54			
42140	01/15/09	4.0000	F H L D	10/05/11	10,000,000.00	10,000,000.00	1.586			
42141	01/15/09	4.0000	F H L D	10/05/11	10,000,000.00	10,000,000.00	1.586			

(83) (ENRFD)

MP. NEWLIN RAFFIN 415 554-444

EARNED INCOME SUMMARY

03/01/09 THROUGH 03/31/09

SORT KEYS ARE FUND ICCH MATD

FUND: 100

POOLED FUNDS

INSTR NO	PURCHASE DATE	Coupon RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / %	DATE SOLD/MAT	INCOME EFFECTIVE THIS PER	TOTAL NET EARNINGS
SUBTOTAL (ICCH)	22	FEDERAL HOME LOA	7.08%(C)	761 DAYS	210,395,000.00	222,658,094.17	2.09%		122,916.67	
42142	01/06/09	3.1250	F H L M C	04/01/11	40,000,000.00	40,534,261.11	2.80%			
42145	12/30/08	4.3100	F H L M C	07/28/11	50,000,000.00	50,947,850.00	3.44%			
42143	12/30/08	4.3100	F H L M C	07/28/11	30,000,000.00	30,568,710.00	3.44%			
42142	01/02/09	4.3100	F H L M C	07/28/11	20,000,000.00	20,376,080.00	3.45%			
42144	01/02/09	4.3100	F H L M C	07/28/11	50,000,000.00	50,340,200.00	3.45%			
42141	02/05/09	4.1800	F H L M C	02/12/13	25,000,000.00	25,112,250.00	3.85%			
42147	12/22/08	4.1200	F H L M C	05/06/13	50,000,000.00	51,313,222.22	3.41%			
42147	12/22/08	4.1200	F H L M C	05/06/13	50,000,000.00	51,313,222.22	3.41%			
42148	12/22/08	4.1200	F H L M C	05/06/13	20,000,000.00	20,528,588.89	3.41%			
42149	03/20/09	2.7500	F H L M C	03/13/14	25,000,000.00	25,347,560.56	2.25%			
42146	03/20/09	2.7500	F H L M C	03/13/14	50,000,000.00	50,694,721.11	2.25%			
SUBTOTAL (ICCH)	23	FEDERAL NATIONAL	13.28%(C)	1237 DAYS	410,000,000.00	417,773,166.11	3.31%			
42146	11/19/08	2.8750	F F C B	02/14/11	19,000,000.00	18,866,050.00	3.15%			
42142	11/10/08	2.6250	F F C B	04/21/11	49,000,000.00	39,797,016.67	2.85%			
SUBTOTAL (ICCH)	28	FEDERAL FARM CRE	1.87%(C)	729 DAYS	59,000,000.00	58,663,066.67	2.95%			
42115	12/09/08	3.2500	F H L M C BONDS	07/16/10	50,000,000.00	50,916,000.00	2.00%			
42116	12/09/08	3.2500	F H L M C BONDS	07/16/10	20,000,000.00	20,366,400.00	2.00%			
42103	11/17/08	5.1250	F H L M C	08/23/10	25,000,000.00	25,957,000.00	2.75%			
42146	01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.93%			
42146	01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.93%			
42147	01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.93%			
42148	01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.93%			
42149	01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.93%			
42150	01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.93%			
42151	01/30/09	2.3000	F H L M C Bonds	01/30/12	50,000,000.00	50,000,000.00	2.25%			
SUBTOTAL (ICCH)	30	F H L M C Bonds	14.22%(C)	910 DAYS	445,000,000.00	447,239,400.00	2.02%			
41115	12/07/07	1.0660	F H L R FLOATER	11/23/09	50,000,000.00	49,984,700.00	1.09%			
41116	12/07/07	1.0660	F H L R FLOATER	11/23/09	50,000,000.00	49,984,700.00	1.09%			
41124	12/26/07	1.0660	F H L R FLOATER	11/23/09	50,000,000.00	50,024,900.00	1.05%			
41140	01/09/08	1.0660	F H L R FLOATER	11/23/09	50,000,000.00	50,010,000.00	1.07%			
41140	01/09/08	1.0660	F H L R FLOATER	11/23/09	50,000,000.00	50,010,000.00	1.07%			
41140	01/09/08	1.0660	F H L R FLOATER	11/23/09	50,000,000.00	50,010,000.00	1.07%			
41140	01/09/08	1.0660	F H L R FLOATER	11/23/09	50,000,000.00	50,010,000.00	1.07%			



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(ETS / EPMIS)

EARNED INCOME SUMMARY

03/01/09 THROUGH 03/31/09

SOFT KEYS ARE FUND ICC# MATD

FUND: 100

POOLED FUNDS

PAGE: 3

FUN: 04 01 00 11 42 44

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
41391	01/09/08	1.0660	F H L B FLOATER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	1.070			45,444.01
SUBTOTAL (ICCW) 31 FHLB FLOATER QTR 11.27%(C)										
42065	08/26/08	.7700	FFCB FLOATER QTR	10/26/09	50,000,000.00	50,000,000.00	.781		.00	323,771.65
SUBTOTAL (ICCW) 33 FFCB FLOATER QTR 1.59%(C)										
42076	09/18/08	.4410	F H L B FLOATER MONTHLY	12/28/09	25,000,000.00	25,000,000.00	.426		.00	33,152.78
SUBTOTAL (ICCW) 35 FHLB FLOATER MON .79%(C)										
42100	09/22/08	.5011	F H L M FLOATER MONTHLY	09/21/09	18,500,000.00	18,510,121.35	.419		8,108.25	9,049.23
42101	09/22/08	.5011	F H L M FLOATER MONTHLY	09/21/09	50,000,000.00	50,027,355.00	.419		8,108.25	9,049.23
SUBTOTAL (ICCW) 36 FHLB FLOATER MO 2.18%(C)										
42173	03/23/09	1.5200	UNION BK N A FDIC GTD TL	03/16/12	25,000,000.00	25,041,113.89	1.322		24,141.46	24,392.74
SUBTOTAL (ICCW) 37 MTFC FLOATER .80%(C)										
42137	12/16/08	.6200	F N M A DISCOUNT NOTE	08/05/09	48,000,000.00	47,808,213.33	2.553	03/20/09	125,546.67	63,546.67
42112	12/04/08	1.2000	F N M A DISCOUNT NOTE	08/14/09	25,000,000.00	24,789,166.66	7.832	03/20/09	173,561.74	101,061.74
42113	12/04/08	1.2000	F N M A DISCOUNT NOTE	08/14/09	10,000,000.00	9,915,666.67	7.696	03/20/09	68,725.75	39,725.75
42110	12/04/08	1.2000	F N M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,333.33	1.227		51,446.41	51,446.41
42110	12/04/08	1.2000	F N M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,333.33	1.227		51,446.41	51,446.41
SUBTOTAL (ICCW) 41 FIMA DISCOUNT NO 3.15%(C)										
42108	12/05/08	1.2500	F M C DISCOUNT NOTE	08/10/09	20,000,000.00	19,827,777.78	1.278		367,814.16	407.64
SUBTOTAL (ICCW) 44 FMC DISCOUNT NPT .61%(C)										
42064	09/05/08	2.9550	HAIR OF AMERICA C P	03/03/09	50,000,000.00	49,265,354.17	3.041	MATURED	734,645.81	8,209
42067	09/05/08	2.9550	HAIR OF AMERICA C P	03/03/09	50,000,000.00	49,265,354.17	3.041	MATURED	734,645	8,209
SUBTOTAL (ICCW) 81 COMMERCEIAL PAPER										
42044	09/16/08	1.0000	MCCLELL HAPFEE HSH 30	09/16/09	100,000.00	100,000.00	1.964		1,469,281.60	1,433
42044	09/16/08	1.0000	MCCLELL HAPFEE HSH 30	09/16/09	100,000.00	100,000.00	1.964		1,469,281.60	1,433
42044	09/16/08	1.0000	MCCLELL HAPFEE HSH 30	09/16/09	100,000.00	100,000.00	1.964		1,469,281.60	1,433
42044	09/16/08	1.0000	MCCLELL HAPFEE HSH 30	09/16/09	100,000.00	100,000.00	1.964		1,469,281.60	1,433

# CITY/COUNTY OF SAN FRANCISCO MP. NEWLIN RANKIN 415-554-4487

(FIS / EDRIS)

## EARNED INCOME SUMMARY

03/01/09 THROUGH 03/31/09

SOFT KEYS ARE FUND ICC# MATD

FUND: 100

POOLED FUNDS

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INV NO.	PURCHASE DATE	CURION RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL EARNINGS
SUBTOTAL (ICC#)	1010	PUBLIC TIME DE	.48% (C)	236 DAYS	15,200,000.00	15,200,000.00	2.717		52,752.78	35,081.47
42122	12/17/08	.8700	RA COLLATERAL	04/14/09	50,000,000.00	50,000,000.00	.882			37,458.31
42123	12/17/08	.8700	RA COLLATERAL	06/04/09	50,000,000.00	50,000,000.00	.882			37,458.31
42124	12/04/08	2.5200	UNION BANK COLLETERA	06/04/09	50,000,000.00	50,000,000.00	2.555		315,000.00	108,500.00
42125	12/04/08	2.5200	UNION BANK COLLETERA	09/02/09	50,000,000.00	50,000,000.00	2.555		315,000.00	108,500.00
42163	03/06/09	1.1200	COLLATERAL C DS	11/23/09	25,000,000.00	25,000,000.00	1.338			21,823.30
42117	12/03/08	2.5200	US BANK COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.555			32,550.87
42118	12/03/08	2.5200	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		102,902.78	102,902.78
42120	12/03/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		102,902.78	102,902.78
42121	12/03/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423			102,902.78
SUBTOTAL (ICC#)	1012	COLLATERAL C D	12.40% (C)	136 DAYS	390,000,000.00	390,000,000.00	2.004		630,000.00	657,008.31
SUBTOTAL (FUND)	100	POOLED FUNDS	-	ASSETS	552 DAYS	2929145000.00	2955008637.45		2,420,924.58	4,571,852.91
SUBTOTAL (FUND)	100	POOLED FUNDS	-	NET		2929145000.00	2955008637.45		2,420,924.58	4,571,852.91

## FUND STATISTICS

### ASSETS

AVERAGE DAILY INVESTMENT BALANCE : 2,940,902,411.97  
EARNED INTEREST YIELD THIS PERIOD : 1.930  
WEIGHTED AVG YIELD AT END OF PERIOD : 1.775  
TOTAL INTEREST EARNED FOR FUTURE RECEIPT: 11,088,666.47

### LIABILITIES

CITY / COUNTY OF SAN FRANCISCO  
M.R. NEWLIN RANKIN 415-554-4487

(EIS / ERREIS)

EARNED INCOME SUMMARY

03/01/09 THROUGH 03/31/09

SORT KEYS ARE FUND ICC# MATD

FUND: 9703

SFUSD TRANS 08-09

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INV NO.	PURCHASE DATE	COUPON DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / 365 SOLD/MAT	DATE	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42118	12/09/08	2.5200	US BANK COLLATERAL	11/23/09	35,000,000.00	35,000,000.00	2.555			75,950.00
SUBTOTAL (ICC#)	1012	COLLATERAL C D	1.11%(C)	237 DAYS	35,000,000.00	35,000,000.00	2.555		.00	75,950.00
SUBTOTAL (FUND)	9703	SFUSD TRANS 08-09	ASSETS	237 DAYS	35,000,000.00	35,000,000.00			.00	75,950.00
SUBTOTAL (FUND)	9703	SFUSD TRANS 08-09	NET		35,000,000.00	35,000,000.00			.00	75,950.00
FUND STATISTICS										
AVERAGE DAILY INVESTMENT BALANCE					35,000,000.00					
EARNED INTEREST YIELD THIS PERIOD					2.555	.000				
WEIGHTED AVG YIELD AT END OF PERIOD					2.555	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT					276,850.00					

THE CITY OF SAN FRANCISCO  
GENERAL FUND 416 664 448

GENERAL INCOME SUMMARY

08/01/09 THROUGH 03/31/09  
CITY FUND ARE FUND ICC# MATD

FUND 9704

STUD BONDS 2006B

INV NO.	PURCHASE DATE	CYCLE	DESCRIPTION	TICKER	MATURITY DATE	SHAPES / SCHEDULED	FAP VALUE	BOOK VALUE	YIELD / YIELD	DATE / DATE	INCOME RECEIVED THIS PER	TOTAL NET
42166	02/06/09	516	T BILL		01/14/10	50,000,000.00	49,757,750.00		5.10			
42161	02/06/09	516	T BILL		01/14/10	20,000,000.00	19,903,100.00		5.10			
SUBTOTAL (ICCM)					389 DAYS	70,000,000.00	69,660,850.00		5.10			
42156	02/11/09	2	FEDERAL FARM CREDIT		02/11/11	20,000,000.00	20,000,000.00		1.962			
42158	02/08/09	2	FEDERAL FARM CREDIT		02/08/12	27,825,000.00	27,144,028.80		2.328			
SUBTOTAL (ICCM)					887 DAYS	47,825,000.00	47,144,028.80		2.173			
42159	02/06/09	2	FEDERAL FARM CREDIT		01/28/14	18,225,000.00	18,163,440.00		2.817			
SUBTOTAL (ICCM)					1764 DAYS	18,225,000.00	18,163,440.00		2.817			
42176	02/06/09	3	PERIODIC MAC DISCOUNT		01/08/10	20,000,000.00	19,832,000.00		1.920			
SUBTOTAL (ICCM)					283 DAYS	20,000,000.00	19,832,000.00		1.920			
SUBTOTAL (FUND)					643 DAYS	155,550,000.00	154,800,318.80					
SUBTOTAL (FUND)						155,550,000.00	154,800,318.80					

FUND STATISTICS

ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	
EARNED INTEREST YIELD THIS PERIOD	1.346
WEIGHTED AVG YIELD AT END OF PERIOD	1.346
TOTAL INTEREST EARNED FOR FUTURE RECEIPT	330,313.18

GRAND TOTAL	100.001(C)	553 DAYS	311965000.00	314480956.25	1.915	2,420,954.88	4,814,884.88
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José Cisneros  
TREASURER

PAULINE MARX  
Chief Assistant Treasurer

Newlin Rankin  
Chief Investment Officer

May 13, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to April 30, 2009:

	Pooled	All
Interest Received	\$71,043,208	\$72,765,013
Total Net Earnings	\$61,504,892	\$62,948,431
Earned Income Yield	2.487%	2.483%
Average Age of Portfolio	667 Days	660 Days

Total cost of the securities on hand as of April 30, 2009 was \$3,612,912,969 with a market value of \$3,614,551,425 plus fixed assets accrued interests of \$3,711,086. The earned yield for the month of April 2009 is 2.282%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros  
Treasurer  
Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx

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CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 4/30/09

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	72,048,526.51	.00	716,486.64	N/A	72,765,013.15
TOTAL NET EARNINGS THIS PERIOD:	62,165,992.84	.00	782,438.42	N/A	62,948,431.26
AVERAGE DAILY PORTFOLIO BALANCE:	3,014,716,322.04	.00	28,801,973.68	N/A	3,043,518,295.72
EARNED INCOME YIELD THIS PERIOD:	2.476	.000	3.262	N/A	2.483
END OF PERIOD PORTFOLIO BALANCE:	3,597,712,969.32	.00	15,200,000.00	N/A	3,612,912,969.32
CURRENT AMORTIZED BOOK VALUE:	3,592,843,623.89	.00	15,200,000.00	N/A	3,608,043,623.89
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.938	.000	3.025	N/A	1.942
WEIGHTED AVERAGE DAYS TO MATURITY:	659.93	.00	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	593.33	.00	426.08	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.483

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/08 THROUGH 4/30/09

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	70,326,720.95	.00	716,486.64	N/A	71,043,207.59
TOTAL NET EARNINGS THIS PERIOD:	60,722,453.81	.00	782,438.42	N/A	61,504,892.23
AVERAGE DAILY PORTFOLIO BALANCE:	2,940,264,918.16	.00	28,801,973.68	N/A	2,969,066,891.84
EARNED INCOME YIELD THIS PERIOD:	2.480	.000	3.262	N/A	2.487
END OF PERIOD PORTFOLIO BALANCE:	3,407,912,650.52	.00	15,200,000.00	N/A	3,423,112,650.52
CURRENT AMORTIZED BOOK VALUE:	3,403,025,641.84	.00	15,200,000.00	N/A	3,418,225,641.84
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.956	.000	3.025	N/A	1.961
WEIGHTED AVERAGE DAYS TO MATURITY:	666.69	.00	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	596.37	.00	426.08	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.487



(FS/ERNFS)

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 4/30/09

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FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	350,350.00	.00	.00	N/A	350,350.00
AVERAGE DAILY PORTFOLIO BALANCE:	16,463,815.79	.00	.00	N/A	16,463,815.79
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	207.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	207.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 4/30/09

FUND: 9704 SFUSD BONDS 2006B

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	489,439.03	.00	.00	N/A	489,439.03
AVERAGE DAILY PORTFOLIO BALANCE:	42,444,824.93	.00	.00	N/A	42,444,824.93
EARNED INCOME YIELD THIS PERIOD:	1.385	.000	.000	N/A	1.385
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	.00	.00	N/A	154,800,318.80
CURRENT AMORTIZED BOOK VALUE:	154,817,982.05	.00	.00	N/A	154,817,982.05
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.390	.000	.000	N/A	1.390
WEIGHTED AVERAGE DAYS TO MATURITY:	613.59	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	613.59	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.385

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487PORTFOLIO STATISTICS  
4/01/09 THROUGH 4/30/09

## ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,855,753.82	.00	34,375.00	N/A	5,890,128.82
TOTAL NET EARNINGS THIS PERIOD:	6,392,144.36	.00	33,949.99	N/A	6,426,094.35
AVERAGE DAILY PORTFOLIO BALANCE:	3,411,296,919.80	.00	15,200,000.00	N/A	3,426,496,919.80
EARNED INCOME YIELD THIS PERIOD:	2.280	.000	2.717	N/A	2.282
END OF PERIOD PORTFOLIO BALANCE:	3,597,712,969.32	.00	15,200,000.00	N/A	3,612,912,969.32
CURRENT AMORTIZED BOOK VALUE:	3,592,843,623.89	.00	15,200,000.00	N/A	3,608,043,623.89
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.855	.000	2.717	N/A	1.858
WEIGHTED AVERAGE DAYS TO MATURITY:	659.93	.00	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	593.33	.00	426.08	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.282

(FS/BNFNS)

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

4/01/09 THROUGH 4/30/09

FUND: 100 POOLED FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,855,753.82	.00	34,375.00	N/A	5,890,128.82
TOTAL NET EARNINGS THIS PERIOD:	6,143,339.71	.00	33,949.99	N/A	6,177,289.70 ✓
AVERAGE DAILY PORTFOLIO BALANCE:	3,221,496,601.00	.00	15,200,000.00	N/A	3,236,696,601.00 ✓
EARNED INCOME YIELD THIS PERIOD:	2.320	.000	2.717	N/A	2.322
END OF PERIOD PORTFOLIO BALANCE:	3,407,912,650.52	.00	15,200,000.00	N/A	3,423,112,650.52
CURRENT AMORTIZED BOOK VALUE:	3,403,025,641.84	.00	15,200,000.00	N/A	3,418,225,641.84
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.869	.000	2.717	N/A	1.873
WEIGHTED AVERAGE DAYS TO MATURITY:	666.69 ✓	.00	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	596.37	.00	426.08	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.322

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
4/01/09 THROUGH 4/30/09

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FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	73,500.00	.00	.00	N/A	73,500.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	207.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	207.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

4/01/09 THROUGH 4/30/09

FUND: 9704 SPUSD BONDS 2006B

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	175,304.65	.00	.00	N/A	175,304.65
AVERAGE DAILY PORTFOLIO BALANCE:	154,800,318.80	.00	.00	N/A	154,800,318.80
EARNED INCOME YIELD THIS PERIOD:	1.378	.000	.000	N/A	1.378
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	.00	.00	N/A	154,800,318.80
CURRENT AMORTIZED BOOK VALUE:	154,817,982.05	.00	.00	N/A	154,817,982.05
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.378	.000	.000	N/A	1.378
WEIGHTED AVERAGE DAYS TO MATURITY:	613.59	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	613.59	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.378

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 4/30/09  
MAJOR SORT KEY IS ICC#  
SETTLEMENT DATE BASIS

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(STREET)

## SUMMARY DESCRIPTION

	CUMY RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	3.29%(C)	.917	.922 99.104	120,000,000.00	118,924,961.11
(Inv Type) 12 TREASURY NOTES	8.44%(C)	3.503	1.184 101.656	300,100,000.00	305,070,519.21
(Inv Type) 15 TREASURY LGP	15.35%(C)	1.934	1.737 100.682	551,000,000.00	554,757,171.16
(Inv Type) 16 TLGP FLOATER	3.52%(C)	1.253	1.043 100.543	126,450,000.00	127,136,792.97
(Inv Type) 22 FEDERAL HOME LOAN BANK	6.12%(C)	4.420	2.209 105.031	210,395,000.00	220,978,927.50
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN	13.13%(C)	3.513	3.082 101.510	467,325,000.00	474,382,933.80
(Inv Type) 28 FEDERAL PAUM CREDIT BANK	3.51%(C)	2.125	2.273 99.643	127,225,000.00	126,771,090.00
(Inv Type) 30 PHILAC Bonds	15.98%(C)	2.530	2.285 100.389	575,000,000.00	577,239,400.00
(Inv Type) 31 PHILB FLOATER QTR ACT-360	5.66%(C)	1.066	1.046 100.015	204,500,000.00	204,530,500.00
(Inv Type) 33 FPICB FLOATER QTR ACT-360	1.38%(C)	.770	.770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 35 PHILB FLOATER MONTHLY	.69%(C)	.355	.355 100.000	25,000,000.00	25,000,000.00
(Inv Type) 36 PHILAC FLOATER MO ACT-360	1.90%(C)	.428	.296 100.055	68,500,000.00	68,537,476.35
(Inv Type) 37 MTFC FLOATER	.69%(C)	1.520	1.474 100.164	25,000,000.00	25,041,113.89
(Inv Type) 41 FPMIA DISCOUNT NOTES	1.37%(C)	1.200	1.210 99.147	50,000,000.00	49,573,333.33
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	3.46%(C)	.260	.252 99.949	125,000,000.00	124,936,750.00
(Inv Type) 44 FMC DISCOUNT NOTES	.55%(C)	.900	.908 99.160	20,000,000.00	19,832,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.42%(C)	2.680	2.680 100.000	15,200,000.00	15,200,000.00
(Inv Type) 1012 COLLATERAL C Ds	14.53%(C)	1.970	1.970 100.000	525,000,000.00	525,000,000.00
	PREPORT TOTALS	2.297	1.835 100.759	3,585,695,000.00	3,612,912,969.32
	ASSETS				

CITY/COUNTY OF SAN FRANCISCO  
 MR. NEWLIN FRANKLIN 415-54-487  
 INVESTMENTS DIVISION  
 INVESTMENTS OF SAN FRANCISCO  
 MAJOR STOCKS AS OF 4/30/09  
 SETTLEMENT DATE BASIS

PRG  
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## SUMMARY DESCRIPTION

	CUMULATIVE RATE YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	1.44% (C)	1.480	1.502 98.528	50,000,000.00
(Inv Type) 12 TREASURY NOTES	8.31% (C)	3.503	1.184 101.656	300,100,000.00
(Inv Type) 15 TREASURY LTP	16.21% (C)	1.934	1.737 100.682	551,000,000.00
(Inv Type) 16 TLP FLOATER	3.71% (C)	1.253	1.043 100.543	126,450,000.00
(Inv Type) 22 FEDERAL HOME LOAN BANK	6.46% (C)	4.420	2.209 105.031	210,395,000.00
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN	12.48% (C)	3.672	3.179 101.724	420,000,000.00
(Inv Type) 28 FEDERAL FARM CREDIT BANK	3.17% (C)	2.012	2.170 99.640	109,000,000.00
(Inv Type) 30 FHLMC Bonds	16.86% (C)	2.530	2.285 100.389	575,000,000.00
(Inv Type) 31 FHLM FLOATER QTR ACT-360	5.97% (C)	1.066	1.046 100.015	204,500,000.00
(Inv Type) 33 FPCB FLOATER QTR ACT-360	1.46% (C)	.770	.770 100.000	50,000,000.00
(Inv Type) 35 FHLM FLOATER MONTHLY	.73% (C)	.355	.355 100.000	25,000,000.00
(Inv Type) 36 FHLMC FLOATER MO ACT-360	2.00% (C)	.428	.296 100.055	68,500,000.00
(Inv Type) 37 MTPG FLOATER	.73% (C)	1.520	1.474 100.164	25,000,000.00
(Inv Type) 41 FIMA DISCOUNT NOTES	1.45% (C)	1.200	1.210 99.147	50,000,000.00
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	3.65% (C)	.260	.252 99.949	125,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.44% (C)	2.680	2.680 100.000	15,200,000.00
(Inv Type) 1012 COLLATERAL C Dn	14.31% (C)	1.931	1.931 100.000	490,000,000.00
REPORT TOTALS		2.340	1.849 100.824	3,395,145,000.00
ASSETS				3,423,112,650.52
FIXED				



## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

## INVESTMENT MATURITY DISTRIBUTION

AS OF 04/30/09

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## ALL FUNDS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	\$	CUM \$
1 TO 2 MONTHS	05/01/09-06/30/09	7	240,113,703.13	6.6	6.6
2 TO 3 MONTHS	07/01/09-07/31/09	3	20,213,525.59	5.2	11.8
3 TO 4 MONTHS	08/01/09-08/31/09	5	202,989,793.93	5.6	17.4
4 TO 5 MONTHS	09/01/09-09/30/09	3	93,537,476.35	2.6	15.1
5 TO 6 MONTHS	10/01/09-10/31/09	3	199,264,111.11	5.5	20.7
6 TO 12 MONTHS	11/01/09-04/30/10	19	745,669,068.76	20.6	41.3
12 TO 18 MONTHS	05/01/10-10/31/10	5	177,935,493.75	4.9	46.2
18 TO 24 MONTHS	11/01/10-04/30/11	14	441,833,915.69	12.2	58.4
24 TO 36 MONTHS	05/01/11-04/30/12	26	950,891,787.17	26.3	84.8
36 TO 48 MONTHS	05/01/12-04/30/13	9	203,044,821.46	5.6	90.4
48 TO 60 MONTHS	05/01/13-04/30/14	0	347,357,255.00	9.6	100.0
60 TO 72 MONTHS	05/01/14-04/30/15	0		-0	100.0
72 TO 84 MONTHS	05/01/15-04/30/16	0		-0	100.0
84 TO 120 MONTHS	05/01/16-04/30/19	0		-0	100.0
120 TO *** MONTHS	05/01/19-	0		-0	100.0
GRAND TOTALS		101	3,612,912,969.32		

Total number of funds represented: 3

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 4/30/09  
MAJOR SORT KEY IS ICC#  
SETTLEMENT DATE BASIS

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RUN: 05/07/09 11:53:00

INVEST NO.	DESCRIPTION	CUSIP	FOND NO.	MATURITY DATE	SAF/ PURP	CURR RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 42095 T BILL		912795644	100	10/22/09 10/22/09	000	1.480	1.502	98.538	50,000,000.00	49,264,111.11
A 42160 T BILL		912795885	9704	03/14/10 02/06/09	000	519	512	99.516	50,000,000.00	49,757,500.00
A 42161 T BILL		912795885	9704	03/14/10 02/06/09	000	519	512	99.516	20,000,000.00	19,903,100.00
SUBTOTAL (Inv Type) 11 TREASURY BILLS				3.29%(C)					120,000,000.00	118,924,961.11
A 41870 T NOTE		912828PFS	100	05/15/09 10/26/07	000	4.875	3.797	101.609	5,000,000.00	5,080,468.75
A 41841 T NOTE		912828GT1	100	05/31/09 10/16/07	000	4.875	4.250	100.965	10,000,000.00	10,096,484.38
A 41862 T NOTE		912828GT0	100	07/31/09 10/23/07	000	4.625	3.864	101.285	5,100,000.00	5,165,542.97
A 42134 T NOTE		912828PFO	100	08/15/09 12/31/08	000	4.875	3.41	102.828	25,000,000.00	25,707,031.25
A 42135 T NOTE		912828PFO	100	08/15/09 12/31/08	000	4.875	3.41	102.828	50,000,000.00	51,414,062.50
A 42171 T - NOTE		912828HBS	100	08/31/09 03/02/09	000	4.000	516	101.740	25,000,000.00	25,435,122.28
A 42182HBS		912828HBS	100	08/31/09 03/02/09	000	4.000	516	101.740	50,870,244.57	50,870,244.57
A 41932 T NOTE		912828HBS	100	08/31/09 03/02/09	000	2.000	1.677	100.605	50,000,000.00	50,302,734.38
A 41934 T NOTE		912828HBS	100	08/31/09 03/02/09	000	2.000	1.677	100.605	50,000,000.00	50,302,734.38
A 42097 T NOTE		912828UC5	100	06/30/10 10/31/08	000	2.875	1.159	102.320	30,000,000.00	30,656,093.75
SUBTOTAL (Inv Type) 12 TREASURY NOTES				8.44%(C)					300,100,000.00	305,070,519.21
A 42195 GR 1.625 01.07.11 TLGP		36967HAG2	100	01/07/11 04/16/09	000	1.625	1.231	101.112	25,000,000.00	25,278,090.28
A 42196 GR 1.625 01.07.11 TLGP		36967HAG2	100	03/11/11 04/16/09	000	1.625	1.235	101.105	25,000,000.00	25,276,340.28
A 42169 GENL ELRC CAP CORP FDIC		36967HALL1	100	03/11/11 03/16/09	000	1.800	1.802	100.026	25,000,000.00	25,006,500.00
A 42197 C 1.625 03.10.11 TLGP		17314JAP8	100	07/30/11 04/16/09	000	1.625	1.391	100.522	50,000,000.00	50,261,111.11
A 42198 GR 1.625 07.15.11 TLGP		38146FAP8	100	07/15/11 04/16/09	000	1.625	1.439	100.793	50,000,000.00	50,396,340.28
A 42204 GOLDMAN SACHS LPD		38146FAP8	100	07/15/11 04/16/09	000	1.625	1.439	100.793	50,000,000.00	50,396,340.28
A 42175 TUDAP		61257UDAP	100	09/22/11 03/16/09	000	2.000	1.938	100.151	25,000,000.00	25,037,750.00
A 42176 TUDAP		61257UDAP	100	09/22/11 03/16/09	000	2.250	2.065	100.604	35,000,000.00	35,211,400.00
A 42177 TUDAP		61257UDAP	100	09/22/11 03/16/09	000	2.250	2.065	100.604	25,000,000.00	25,046,683.08
A 42178 TUDAP		61257UDAP	100	03/13/12 03/16/09	000	2.150	1.963	100.569	25,000,000.00	25,000,000.00
A 42182 BK OF THE WEST BNP 2.15		064244A44	100	03/27/12 04/02/09	000	2.150	1.963	100.570	20,000,000.00	20,111,972.22
A 42183 BK OF THE WEST BNP 2.15		064244A44	100	03/27/12 04/02/09	000	2.150	1.963	100.570	16,000,000.00	16,153,475.56
A 42211 USGA CAPITAL CO		90390Q0A9	100	04/30/12 04/28/09	000	2.240	1.962	100.959	25,000,000.00	25,117,500.00
A 42181 C 2.125 04.10.12 TLGP		17311UD89	100	04/30/12 04/02/09	000	2.125	1.967	100.470	25,000,000.00	25,093,000.00
A 42191 BAC 2.1 04.10.12 TLGP		06050BAG6	100	06/15/12 04/24/09	000	2.100	1.975	100.372	25,000,000.00	25,166,361.11
A 42165 J P MORGAN CHASE TLGP		481247AK0	100	06/15/12 04/24/09	000	2.200	2.047	100.651	50,000,000.00	50,790,555.56
A 42177 BAC 2.375 06.22.12 TLGP		06050BAG0	100	06/22/12 04/14/09	000	2.375	1.930	101.581	25,000,000.00	25,360,972.22
A 42192 JPM 2.125 06.22.12 TLGP		481247AK0	100	06/22/12 04/06/09	000	2.125	1.857	101.444	25,000,000.00	25,004,955.56
A 42178 JPM 2.125 12.16.12 TLGP		481247AK6	100	12/26/12 04/14/09	000	2.125	2.134	100.016	25,000,000.00	25,018,280.56
A 42179 JPM 2.125 12.16.12 TLGP		481247AK6	100	12/26/12 04/14/09	000	2.125	2.134	100.016	25,000,000.00	25,018,280.56
SUBTOTAL (Inv Type) 15 TREASURY LTP				15.35%(C)					551,000,000.00	554,757,171.16
A 42210 GENL ELRC CAP CORP FDIC		36967HAG9	100	03/11/11 04/28/09	000	1.411	1.157	100.644	50,000,000.00	50,322,223.26
A 42219 GENL ELRC CAP CORP FDIC		36967HAG9	100	03/11/11 04/28/09	000	1.411	1.162	100.644	50,000,000.00	50,322,223.26

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 4/30/09  
MAJOR SORT KEY IS ICCY  
SETTLEMENT DATE BASIS

(STRT)

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RUN: 05/07/09 11:53:00

INVSMT NO.	DESCRIPTION	CUSIP	FUND	MATURITY	PURCHASE	SAF/	CUPN	YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
			MO.	(YEARS)	DATE	POPP				SHARES	
A 42174	BANK OF AMERICA FUND	06050BAK7	100	06/22/12	03/18/09	000	651	601	100.160	26,450,000.00	26,492,346.45
SUBTOTAL (Inv Type) 16 TIGR FLOWERS 3.52%(C)											
A 42114	F H L B	3133XZUB5	100	03/12/10	12/09/08	000	5.000	1.957	103.761	25,000,000.00	25,940,250.00
A 42104	F H L B	3133XZM49	100	12/10/10	11/18/08	000	3.875	2.867	102.002	20,000,000.00	20,400,400.00
A 42143	F H L B	3133XSTV0	100	02/28/11	03/28/09	000	1.740	1.740	100.000	28,145,000.00	28,145,000.00
A 42106	F H L B	3133XWPF1	100	02/07/11	11/20/08	000	5.050	3.375	103.539	27,250,000.00	28,234,377.50
A 42140	F H L B	3133XKB43	100	10/05/11	01/15/09	000	4.875	1.954	107.704	10,000,000.00	10,770,400.00
A 42141	F H L B	3133XKB43	100	10/05/11	01/15/09	000	4.875	1.954	107.704	50,000,000.00	53,852,000.00
A 42157	F H L B	3133XKB43	100	10/05/11	02/13/09	000	4.875	2.020	107.313	50,000,000.00	53,656,500.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK 6.12%(C)											
A 42156	FARKER MAX	3136FBA43	9704	02/11/11	02/11/09	000	2.000	2.000	100.000	20,000,000.00	20,000,000.00
A 42208	F H L B	3139BANV4	100	04/29/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42130	F H L B	3139BANV4	100	07/28/11	12/30/08	000	4.330	3.553	101.896	50,000,000.00	50,947,850.00
A 42131	F H L B	3139BANV4	100	07/28/11	12/30/08	000	4.330	3.553	101.896	30,000,000.00	30,566,710.00
A 42132	F H L B	3139BANV4	100	07/28/11	01/02/09	000	4.330	3.558	101.880	20,000,000.00	20,376,080.00
A 42133	F H L B	3139BANV4	100	07/28/11	01/02/09	000	4.330	3.558	101.880	50,000,000.00	50,940,290.00
A 42158	FARKER MAX	3139BANV4	9704	02/12/13	02/05/09	000	4.120	3.365	102.849	25,325,000.00	27,144,028.80
A 42159	F H L B	3139BANV4	100	02/12/13	02/05/09	000	4.120	3.365	102.849	25,325,000.00	27,144,028.80
A 42126	F H L B	3139BANV4	100	05/06/13	12/22/08	000	4.120	3.596	102.626	50,000,000.00	51,313,222.22
A 42127	F H L B	3139BANV4	100	05/06/13	12/22/08	000	4.120	3.596	102.626	50,000,000.00	51,313,222.22
A 42128	F H L B	3139BANV4	100	05/06/13	12/22/08	000	4.120	3.596	102.626	20,000,000.00	20,525,288.89
A 42167	F H L B	3139BANV22	100	03/13/14	03/20/09	000	2.750	2.463	101.389	25,000,000.00	25,347,360.56
A 42168	F H L B	3139BANV22	100	03/13/14	03/20/09	000	2.750	2.463	101.389	50,000,000.00	50,694,721.11
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN 13.13%(C)											
A 42164	FEDERAL FARM CR BKS GLOM	31131GDB1	100	10/13/10	04/13/09	000	1.200	1.200	100.000	50,000,000.00	50,000,000.00
A 42165	F H L B	31131GDB1	100	07/14/11	11/13/09	000	2.900	2.900	99.985	38,000,000.00	38,000,000.00
A 42102	F H L B	31131YD46	100	04/21/11	11/10/08	000	2.625	2.900	99.354	40,000,000.00	39,746,600.00
A 42159	FEDERAL FARM CREDIT	31131GDB1	9704	01/28/14	02/06/09	000	2.800	2.867	99.662	18,225,000.00	18,163,440.00
SUBTOTAL (Inv Type) 26 FEDERAL FARM CREDIT BANK 3.51%(C)											
A 42155	F H L B	3117BANV1	100	07/16/10	12/09/08	000	3.250	2.081	101.832	50,000,000.00	50,936,000.00
A 42116	F H L B	3117BANV1	100	07/16/10	12/09/08	000	3.250	2.081	101.832	20,000,000.00	20,366,400.00
A 42117	F H L B	3117BANV1	100	07/16/10	12/09/08	000	3.250	2.081	101.832	25,000,000.00	25,957,000.00
A 42145	F H L B	3128BDC08	100	07/23/10	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42146	F H L B	3128BDC08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00



INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 4/30/09MAJOR SORT KEY IS ICC#  
SETTLEMENT DATE BASIS

INVTST	NO.	DESCRIPTION	CUSTP	FUND NO.	MATURITY DATE	PURCHASE \$M/	CUMD YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
INVTST	NO.	DESCRIPTION	CUSTP	FUND NO.	MATURITY DATE	PURCHASE \$M/	CUMD YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A	42201	FEDL HOME LOAN BK CONS D 311385HF6		100	06/23/09 04/06/09	000	.260	-260 99.944	50,000,000.00	49,971,833.33
A	42202	FEDL HOME LOAN BK CONS D 311385HF6		100	06/23/09 04/06/09	000	.260	-260 99.944	25,000,000.00	24,985,916.67
SUBTOTAL	(Inv Type)	43 FEDERAL HOME LOAN DISC NOTES	3.46%(C)				.260	.252 99.949	125,000,000.00	124,936,750.00
A	42176	FREDDIE MAC DISCOUNT	311337WN3	9704	01/08/10 02/06/09	000	.900	.908 99.160	20,000,000.00	19,832,000.00
SUBTOTAL	(Inv Type)	44 FMC DISCOUNT NOTES	.55%(C)				.900	.908 99.160	20,000,000.00	19,832,000.00
A	42044	MISSION NATIONAL BANK PU		100	07/16/09 07/16/08	000	3.900	3.900 100.000	100,000.00	100,000.00
A	42055	FIRST NATIONAL BANK CD		100	07/31/09 07/31/08	000	2.750	2.750 100.000	5,000,000.00	5,000,000.00
A	42107	MISSION AREA CREDIT UNIO		100	11/03/09 11/03/08	000	1.000	1.000 100.000	100,000.00	100,000.00
A	42199	FIRST NATIONAL BANK P		100	12/20/10 01/18/09	000	2.650	2.650 100.000	10,000,000.00	10,000,000.00
SUBTOTAL	(Inv Type)	1010 PUBLIC TIME DEPOSIT	.42%(C)				2.680	2.680 100.000	15,200,000.00	15,200,000.00
A	42124	UNION BANK COLLATERA		100	06/04/09 12/04/08	000	2.520	2.520 100.000	50,000,000.00	50,000,000.00
A	42125	UNION BANK COLLATERA		100	06/04/09 12/04/08	000	2.520	2.520 100.000	50,000,000.00	50,000,000.00
A	42163	COLLATERAL C De		100	09/02/09 03/06/09	000	1.320	1.320 100.000	25,000,000.00	25,000,000.00
A	42205	UBOC COLLATERIALIZED		100	10/13/09 04/15/09	000	1.200	1.200 100.000	100,000,000.00	100,000,000.00
A	42117	US BANK COLLATERAL		100	11/23/09 12/09/08	000	2.520	2.520 100.000	15,000,000.00	15,000,000.00
A	42118	US BANK COLLATERAL		9703	11/23/09 12/09/08	000	2.520	2.520 100.000	35,000,000.00	35,000,000.00
A	42119	US BANK COLLATERALIZE CD		100	12/08/09 12/09/08	000	2.390	2.390 100.000	50,000,000.00	50,000,000.00
A	42120	US BANK COLLATERALIZE CD		100	12/08/09 12/09/08	000	2.390	2.390 100.000	50,000,000.00	50,000,000.00
A	42121	US BANK COLLATERALIZE CD		100	12/08/09 12/09/08	000	2.390	2.390 100.000	50,000,000.00	50,000,000.00
A	42203	B O COLLATERIZED		100	04/14/10 04/14/09	000	1.450	1.450 100.000	100,000,000.00	100,000,000.00
SUBTOTAL	(Inv Type)	1012 COLLATERAL C De	14.53%(C)				1.970	1.970 100.000	525,000,000.00	525,000,000.00
REPORT TOTALS							2.297	1.835 100.759	3,585,695,000.00	3,612,912,969.32

## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN FRANKLIN 415-54-487

(SHEET)

INVESTMENT IN NEW YORK

INVESTMENTS OUTSTANDING AS OF 4/30/09

PAGE: 1

RUN: 05/07/09 11:53:00

MAJOR SORT KEY IS BANK

SETTLEMENT DATE BASIS

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	CUPM RATE	TRNGM YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 42044	MISSION NATIONAL BANK PU		100	07/16/09	07/16/08	000	3.900	3.900	100.000	100,000.00	100,000.00
A 42055	FIRST NATIONAL BANK CD		100	07/31/09	07/31/08	000	2.750	2.750	100.000	5,000,000.00	5,000,000.00
A 42107	MISSION AREA CREDIT UNTO		100	11/03/09	11/03/08	000	1.000	1.000	100.000	100,000.00	100,000.00
A 42117	US BANK COLLATERAL		100	11/23/09	12/09/08	000	2.520	2.520	100.000	15,000,000.00	15,000,000.00
A 42118	US BANK COLLATERAL		9703	11/23/09	12/09/08	000	2.520	2.520	100.000	35,000,000.00	35,000,000.00
A 42119	US BANK COLLATERAL		100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00
A 42120	US BANK COLLATERAL		100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00
A 42121	US BANK COLLATERAL		100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00
A 42122	US BANK COLLATERAL		100	06/04/09	12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00
A 42124	UNION BANK COLLATERA		100	06/04/09	12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00
A 42163	COLLATERAL C Dn		100	09/02/09	03/06/09	000	1.320	1.320	100.000	25,000,000.00	25,000,000.00
A 42199	FIRST NATIONAL BANK P		100	12/20/10	01/18/09	000	2.650	2.650	100.000	10,000,000.00	10,000,000.00
A 42203	B O A COLLATERALIZED		100	04/14/10	04/14/09	000	1.450	1.450	100.000	100,000,000.00	100,000,000.00
A 42205	UBOC COLLATERIALIZED		100	10/13/09	04/15/09	000	1.200	1.200	100.000	100,000,000.00	100,000,000.00
SUBTOTAL (Bank) 19 BANK OF NEW YORK											
			100.00%(C)		1.990		1.990		100.000		540,200,000.00
REPORT TOTALS			FIXED		1.990		1.990		100.000		540,200,000.00
ASSETS											540,200,000.00



## \* ACTIVE TRANSACTIONS \*

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RAMON 415554-4487PAGE: 1  
RUN: 05/07/09 11:52:59DETAIL TRANSACTION REPORT  
04/01/09 TO 04/10/09  
SETTLEMENT DATE BASTIS

FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH DATE	MATURITY /ENTRY	TRD/ SETTLE	TENOR TYP	CUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREN / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41915 F H L B FLOWER	19	56	11/23/09	04/07/09	SALE	1.066	-50,000,000.00	-49,984,700.00	-65,144.44	-165,300.00
41940 F H L B FLOWER QTR AC	19	46	11/23/09	04/23/09	SALE	1.107	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
41941 F H L B FLOWER QTR AC	19	47	11/23/09	04/23/09	SALE	1.032	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42065 FPCB FLOWER QTR	19	10/26/09	04/26/09	INTR	770	1.039	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42076 F H L B FLOWER MONTH	19	12/28/09	04/28/09	INTR	443	1.066	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42094 T BILL	19	54	10/22/09	04/15/09	SALE	1.480	-50,000,000.00	-49,264,111.11	-347,388.89	-297,937.50
42096 T NOTE	19	54	06/30/10	04/15/09	SALE	2.875	-50,000,000.00	-51,160,156.25	-420,925.41	-187,500.00
42098 T BILL	19	54	04/23/09	04/23/09	MAT	1.459	-50,000,000.00	-49,772,833.34	-227,166.66	-51,768,581.66
42099 T BILL	19	54	04/30/09	04/23/09	MAT	1.440	-50,000,000.00	-49,772,833.34	-227,166.66	-51,768,581.66
42100 F H L M FLOWER MONTH	19	09/21/09	04/21/09	INTR	503	1.066	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42101 F H L M FLOWER MONTH	19	09/21/09	04/21/09	INTR	503	1.066	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42102 F P CB	19	04/21/11	04/21/09	INTR	2.625	1.261	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42108 P M C DISCOUNT NOTE	19	40	08/10/09	04/28/09	SALE	1.250	-20,000,000.00	-19,827,777.78	-100,694.44	-525,000.00
42109 P M M A DISCOUNT NOTE	19	57	08/17/09	04/23/09	SALE	1.200	-50,000,000.00	-49,573,333.33	-231,666.67	-19,989,413.89
42138 T BILL	19	47	04/30/09	04/02/09	MAT	0.85	-25,000,000.00	-24,594,923.61	-5,076.39	-49,972,375.00
42139 T BILL	19	47	04/02/09	04/02/09	MAT	0.85	-50,000,000.00	-49,989,847.22	-10,152.78	-25,000,000.00
42140 P H L B	19	10/05/11	04/05/09	INTR	4.875	1.954	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42141 P H L B	19	10/05/11	04/05/09	INTR	4.875	1.954	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42142 P M M A	19	04/05/09	04/30/09	04/05/09	INTR	3.125	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42157 P H L B	19	10/05/11	04/05/09	INTR	4.875	1.954	-50,000,000.00	-50,000,000.00	-94,755.56	-66,400.00
42177 BAC 2.375 06.22.12 TIG	19	40	06/22/12	04/08/09	PURC	2.020	50,000,000.00	50,790,555.56	790,555.56	50,790,555.56

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INV #	DESCRIPTION/POOL	BANK	BROK	MATURITY	TRADR/	TYR	COUNP	PAR	BOOK	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	ENTRY	SETTLE	YIELD	ORIGINAL	PACK	PRISM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
42178	JPM 2.125 12.26.12 TLG	19	54	12/26/12	04/08/09	PURC	2.125	25,000,000.00	25,004,055.56		
ton				04/10/09	04/14/09		2.134		4,055.56		-25,004,055.56
42179	JPM 2.125 12.26.12 TLG	19	54	12/26/12	04/08/09	PURC	2.125	25,000,000.00	25,018,280.56		
ton				04/10/09	04/14/09		2.118		18,280.56		-25,018,280.56
42181	C 2.125 04.30.12 TLGP	19	47	04/30/12	03/30/09	PURC	2.125	25,000,000.00	25,208,993.06		
ton				04/10/09	04/02/09		1.967		208,993.06		-25,208,993.06
42182	BK OF THE WEST. BNP 2.1	19	54	04/30/09	04/30/09	INTR	2.125		-91,493.06	-41,319.44	
ton				04/30/09	04/30/09		2.125				132,812.50
42183	BK OF THE WEST. BNP 2.1	19	54	03/27/12	04/02/09	PURC	2.125	5,000,000.00	5,028,443.06		
ton				04/10/09	04/02/09		1.960		28,443.06		-5,028,443.06
42184	FEDERAL FARM CR BKS GL	19	41	03/27/12	03/30/09	PURC	2.150	20,000,000.00	20,113,972.22		
ton				04/10/09	04/02/09		1.963		113,972.22		-20,113,972.22
42186	UNITED STATES TREAS RT	19	47	03/31/11	04/09/09	PURC	1.200	50,000,000.00	50,000,000.00		
ton				04/10/09	04/13/09		1.200				-50,000,000.00
42187	UNITED STATES TREAS RT	19	47	03/31/11	04/09/09	PURC	.875	50,000,000.00	49,932,633.20		
ton				04/10/09	04/09/09		.955		-67,366.80		-49,932,633.20
42188	UNITED STATES TREAS RT	19	47	05/05/09	04/14/09	SNLE	.875	50,000,000.00	49,932,633.20		
ton				04/10/09	04/09/09		.955		67,366.80		-49,932,633.20
42189	UNITED STATES TREAS RT	19	47	05/05/09	04/14/09	SNLE	.875	50,000,000.00	49,932,633.20		
ton				04/10/09	04/09/09		.955		-67,366.80		-49,932,633.20
42190	PRINC 3 SNCL	19	56	04/21/14	04/07/09	PURC	3.000	50,000,000.00	50,000,000.00		
ton				04/10/09	04/21/09		3.000				-50,000,000.00
42191	BAC 2.1 04.30.12 TLGP	19	47	04/30/12	03/30/09	PURC	2.100	25,000,000.00	25,183,416.67		
ton				04/10/09	04/02/09		1.975		183,416.67		-25,183,416.67
42192	JPM 2.125 06.22.12 TLG	19	54	06/22/12	04/01/09	PURC	2.125	25,000,000.00	25,360,972.22		
ton				04/10/09	04/06/09		1.957		360,972.22		-25,360,972.22
42195	GR 1.625 01.07.11 TLGP	19	47	01/07/11	04/16/09	PURC	1.525	25,000,000.00	25,278,090.28		
ton				04/13/09	04/16/09		1.231		278,090.28		-25,278,090.28
42196	GR 1.625 01.07.11 TLGP	19	47	01/07/11	04/13/09	PURC	1.235	25,000,000.00	25,276,340.28		
ton				04/13/09	04/16/09		1.235		276,340.28		-25,276,340.28
42197	C 1.625 03.30.11 TLGP	19	56	03/30/11	04/13/09	PURC	1.391	50,000,000.00	50,261,111.11		
ton				04/13/09	04/16/09		1.391		261,111.11		-50,261,111.11



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04/01/09 TO 04/30/09  
 SETTLEMENT DATE BASIS  
 POOLED FUNDS

FUND: 100

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY ENTRY	TRADE/ SETTLE	10% COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
42198 tom	GS 1.625 07.15.11 TIGP	19	54	07/15/11	04/13/09	FURC	1.625	50,000,000.00	50,396,340.28	-50,396,340.28
42200 tom	FEDL HOME LOAN BK COMS	19	47	06/09/09	04/16/09	FURC	1.439	396,340.28		
42201 tom	FEDL HOME LOAN BK COMS	19	56	06/23/09	04/07/09	FURC	.260	50,000,000.00	49,979,000.00	-49,979,000.00
42202 tom	FEDL HOME LOAN BK COMS	19	56	06/23/09	04/03/09	FURC	.260	50,000,000.00	49,971,833.33	-49,971,833.33
42203 tom	FEDL HOME LOAN BK COMS	19	56	06/23/09	04/06/09	FURC	.260	50,000,000.00	49,971,833.33	-49,971,833.33
42204 tom	GOLDMAN SACHS LPO	19	54	07/15/11	04/13/09	FURC	1.625	50,000,000.00	24,985,916.67	-24,985,916.67
42206 tom	F H L M C	19	56	04/21/14	04/17/09	FURC	1.439	30,000,000.00	30,000,000.00	-30,000,000.00
42207 tom	F H L M C	19	56	04/21/14	04/17/09	FURC	3.000	50,000,000.00	50,000,000.00	-50,000,000.00
42208 tom	F N M A	19	57	04/29/11	04/21/09	FURC	1.700	50,000,000.00	50,000,000.00	-50,000,000.00
42209 tom	GENL ELAC CAP CORP FDI	19	47	03/11/11	04/23/09	FURC	1.411	50,000,000.00	50,322,223.26	-50,322,223.26
42210 tom	GENL ELAC CAP CORP FDI	19	47	03/11/11	04/23/09	FURC	1.157	50,000,000.00	322,223.26	
42211 tom	USSA CAPITAL CO	19	54	03/30/12	04/23/09	FURC	2.262	16,000,000.00	15,475.56	-16,153,475.56

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REPORT GRAND TOTALS

ASSETS

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TYPE/ TICKER	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
FORC ( 28)	1.472	1071000000.00		1074782116.02	3,782,116.02				-1074782116.02
SALE ( 11)	1.123	-520000000.00		-519560611.27	439,388.73				
CALL ( 1)	2.886	-40,000,000.00		-40,204,400.00	-204,400.00				40,000,000.00
INTR ( 11)	1.829			-2,246,354.18			-1,982,507.44	204,400.00	
WAT ( 4)	.500	-145000000.00		-144666737.50			-333,262.50		144,666,737.50

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04/01/09 TO 04/30/09

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE / ENTRY	MATURITY TRADE/ SETTLE	TIN TYP	Coupon YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
42055	FIRST NATIONAL BANK CD	19	07/31/09 04/01/09	INTR	2.750			-34,375.00	34,375.00
com		19	04/01/09 04/01/09	INTR	2.750				
42119	US BANK COLLATERALIZED	19	12/08/09 04/01/09	INTR	2.390			-298,750.00	298,750.00
com		19	04/01/09 04/30/09	INTR	2.390				
42120	US BANK COLLATERALIZED	19	12/08/09 04/01/09	INTR	2.390			-298,750.00	298,750.00
com		19	04/01/09 04/30/09	INTR	2.390				
42121	US BANK COLLATERALIZED	19	12/08/09 04/01/09	INTR	2.390			-298,750.00	298,750.00
com		19	04/01/09 04/30/09	INTR	2.390				
42122	BA COLLATERAL	19	04/14/09 04/14/09	MAT	.870	-50,000,000.00	-50,000,000.00	-142,583.33	50,142,583.33
com		19	04/30/09 04/14/09	MAT	.870	-50,000,000.00	-50,000,000.00		
42123	BA COLLATERAL	19	04/14/09 04/14/09	MAT	.870	-50,000,000.00	-50,000,000.00	-142,583.33	50,142,583.33
com		19	04/30/09 04/14/09	MAT	.870	-50,000,000.00	-50,000,000.00		
42203	B O A COLLATERALIZED	19	04/14/10 04/13/09	PRIC	1.450	100,000,000.00	100,000,000.00		-100000000.00
com		19	04/13/09 04/13/09	PRIC	1.450	100,000,000.00	100,000,000.00		
42205	UBOC COLLATERALIZED	19	10/13/09 04/15/09	PRIC	1.200	100,000,000.00	100,000,000.00		-100000000.00
com		19	04/15/09 04/15/09	PRIC	1.200	100,000,000.00	100,000,000.00		

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 REPORT GRAND TOTALS

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PAR		ASSETS		PREMIUM/		(GAIN)/		
TYPE/	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	DISCOUNT	AMORTIZATION/ (ACCRETION)	LOSS	SETTLEMENT
PORC	1.325	200,000,000.00		200,000,000.00				
(	2)							
INTR	2.402						-930,625.00	
(	4)							
MAX	.870	-1000000000.00		-1000000000.00			-285,166.66	
(	2)							
								-200,000,000.00
								100,285,166.66

CITY/COUNTY OF SAN FRANCISCO  
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(RPTPKT)

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/09

MAJOR SORT KEY IS ICCN

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	YIELD YTM	PAR/ SHARES	MARKET VALUE	CURR ACCT PRICE	INT SOURCE	UNREALIZED GAIN
A 42095	T BILL 10/29/08 10/22/09	912795584	19	100	1.4800	50,000,000.00	49,937,500.00	378,222.22	295,166.67	
A 42160	T BILL 02/06/09 01/14/10	912795886	54	000	1.5021	49,264,111.11	99,875,000,000.00	SUNGARD	57,750.00	
A 42161	T BILL 02/06/09 01/14/10	912795886	47	000	.5125	50,000,000.00	99,875,000,000.00	SUNGARD	23,100.00	
A 42161	T BILL 02/06/09 01/14/10	912795886	47	000	.5125	20,000,000.00	99,875,000,000.00	SUNGARD		
SUBTOTAL (Inv Type) 11 TREASURY BILLS 3.318 (M)										
					.9224	118,924,961.11	99,802,080,000.00		376,016.67	
A 41870	T NOTE 10/26/07 05/15/09	912828PFS	19	100	4.8750	5,000,000.00	5,009,375.20	112,448.20	-71,093.55	
A 41841	T NOTE 10/16/07 05/31/09	912828GT1	40	000	3.7975	5,080,468.75	10,187,504,000.00	SUNGARD	-58,984.38	
A 41862	T NOTE 10/23/07 07/31/09	912828GT0	19	100	4.2504	10,096,484.38	10,375,000,000.00	SUNGARD	58,642.96	
A 42134	T NOTE 12/31/08 08/15/09	912828PFO	40	000	3.8643	5,165,542.97	10,125,000,000.00	SUNGARD	252,503.45	
A 42135	T NOTE 12/31/08 08/15/09	912828PFO	93	000	3.8643	5,165,542.97	10,125,000,000.00	SUNGARD	252,503.45	
A 42171	T - NOTE 01/02/09 08/31/09	912828HB9	19	100	4.8750	50,000,000.00	50,687,500.00	SUNGARD	-726,562.50	
A 42172	T - NOTE 03/02/09 08/31/09	912828HB9	47	000	.5157	25,435,122.28	101,250,000,000.00	SUNGARD	-117,187.50	
A 41993	T NOTE 03/02/09 08/31/09	912828HES	47	000	.5157	50,870,244.57	101,250,000,000.00	SUNGARD	-234,375.00	
A 41994	T NOTE 03/31/08 02/28/10	912828HES	47	000	1.6772	50,000,000.00	50,640,624.00	SUNGARD	337,889.62	
A 42097	T NOTE 10/31/08 06/30/10	912828JCS	47	000	1.4593	30,600,000.00	101,281,480,000.00	SUNGARD	110,157.45	
SUBTOTAL (Inv Type) 12 TREASURY NOTES 8.428 (M)										
					1.1844	305,070,519.21	101,386,710,000.00		-1,579,652.15	
A 42195	GR 1.625 01.07.11 TLGP 04/16/09 01/07/11	36967HAC2	19	100	1.6250	25,000,000.00	25,166,175.00	127,517.36	675.00	
A 42196	GR 1.625 01.07.11 TLGP 04/16/09 01/07/11	36967HAC2	40	000	1.2309	25,278,090.28	100,672,000,000.00	UPRICE	2,425.00	
A 42169	GR 1.625 01.07.11 TLGP 04/16/09 01/07/11	36967HAC1	47	000	1.2350	25,276,140.28	100,672,000,000.00	UPRICE	196,312.50	
A 42197	C 1.625 01.10.11 TLGP 04/16/09 01/07/11	36967HAC1	54	000	1.8020	25,000,000.00	25,185,312.50	61,250.00	41,300.00	
A 42198	GR 1.625 01.10.11 TLGP 04/16/09 01/07/11	36967HAC1	19	100	1.6250	50,000,000.00	50,246,100.00	UPRICE	-7,450.00	
A 42204	COLUMAN SACHS LFG 04/16/09 07/15/11	36146PAX8	54	000	1.4391	50,396,340.28	100,394,000,000.00	UPRICE	-7,450.00	

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INVESTMENTS OUTSTANDING AS OF 04/30/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CFM	YTM	PAR	SHARES	BOOK	MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42170	MORGAN STANLEY FDC GTD TLP	01/16/09	09/22/11	61757DAF7	19	100	2.0000	25.000,000.00	25,089,843.75	54,166.67	52,093.75	STANDARD	54,166.67	52,093.75
A 42166	GENL BLK CAP CORP FDC TLP	06/06/09	06/06/12	36967HMY7	40	000	1.9382	35,000,000.00	35,333,593.75	107,187.50	148,443.75	STANDARD	107,187.50	148,443.75
A 42164	MORGAN STANLEY FDC GTD TLP	01/16/09	09/22/11	61757DAN0	40	000	2.0651	35,211,400.00	35,093,125,000.00	50,864.66	2,643.75	STANDARD	50,864.66	2,643.75
A 42182	BE OF THE WEST RHP 2.15 03.27.1	03/19/09	03/13/12	064244AAA	54	000	1.3259	25,000,000.00	25,047,988.75	10,132.78	19,143.75	STANDARD	10,132.78	19,143.75
A 42183	BE OF THE WEST RHP 2.15 03.27.1	04/02/09	03/27/12	064244AAA	54	000	1.1928	5,028,443.00	5,028,443.00	40,611.11	76,375.00	STANDARD	40,611.11	76,375.00
A 42211	USDA CAPITAL CO	04/02/09	03/27/12	903900AA9	40	000	1.9629	20,000,000.00	20,184,375.00	30,862.23	0.00	BOOK	30,862.23	0.00
A 42181	C 2.125 04.30.12 TLP	04/28/09	03/30/12	17313DRE9	54	000	1.9620	16,153,475.56	16,125,600.00*	1,475.69	1,400.00	UPPRICE	1,475.69	1,400.00
A 42191	BAC 2.1 04.30.12 TLP	04/02/09	04/30/12	06050BAG6	47	000	1.9669	25,000,000.00	25,118,900.00	1,458.33	65,825.00	UPPRICE	1,458.33	65,825.00
A 42165	J F MORGAN CHASE TLP	04/02/09	04/30/12	481247AK0	47	000	1.9749	25,093,000.00	25,353,000.00	103,888.89	-3,125.00	UPPRICE	103,888.89	-3,125.00
A 42177	BAC 3.130 06/22.12 TLP	01/24/09	06/15/12	06050BAJ0	47	000	2.0469	25,166,361.11	25,115,875.00	161,631.95	2,500.00	STANDARD	161,631.95	2,500.00
A 42192	JPM 2.125 06.22.12 TLP	04/19/09	06/22/12	481247AB4	54	000	1.8572	25,360,972.23	25,225,000.00	190,364.58	-151,800.00	STANDARD	190,364.58	-151,800.00
A 42178	JPM 2.125 12.26.12 TLP	04/06/09	06/22/12	481247AM6	54	000	1.8572	25,000,000.00	24,972,656.25	36,892.37	-19,593.75	STANDARD	36,892.37	-19,593.75
A 42179	JPM 2.125 12.26.12 TLP	04/14/09	12/26/12	481247AM6	54	000	1.8572	25,000,000.00	24,972,656.25	36,892.37	-19,593.75	STANDARD	36,892.37	-19,593.75
SUBTOTAL (Inv Type) 15 TREASURY IGP					15.33% (M)		1.9337	551,000,000.00	554,096,650.00	1,664,088.03	609,137.50		1,664,088.03	609,137.50
							1.7369	554,757,171.16	100,562,005,000.00		-223,237.50			-223,237.50
A 42209	GENL BLK CAP CORP FDC TLP	04/28/09	03/11/11	36967HMY9	19	100	1.4113	50,000,000.00	49,898,437.50	98,003.47	-331,662.50	STANDARD	98,003.47	-331,662.50
A 42210	GENL BLK CAP CORP FDC TLP	04/28/09	03/11/11	36967HMY9	19	100	1.1565	50,322,223.26	49,898,437.50	98,003.47	-331,662.50	STANDARD	98,003.47	-331,662.50
A 42174	BANK OF AMERICA FDC GTD TLP	03/19/09	03/13/12	06050BAK7	47	000	1.1623	26,450,000.00	26,466,531.25	18,642.54	-25,815.20	STANDARD	18,642.54	-25,815.20
SUBTOTAL (Inv Type) 16 TLP PLANTER					3.49% (M)		1.2525	126,450,000.00	126,263,406.25	214,649.48	-689,140.20			-689,140.20
							1.0429	127,136,792.97	99,852437000.00					
A 42114	F H L B	12/09/08	03/12/10	3133XJ055	19	100	5.0000	25,000,000.00	25,906,250.00	170,138.89	-34,000.00	STANDARD	170,138.89	-34,000.00
A 42104	F H L B	11/18/08	12/10/10	3133XJ049	54	000	1.9571	25,940,250.00	103,625,000,000.00	303,541.67	443,350.00	STANDARD	303,541.67	443,350.00

\* MARKET = BOOK LESS PURCHASE INTEREST

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPMTKT)

INVESTMENTS OUTSTANDING AS OF 04/30/09

MAJOR SORT KEY IS ICCB

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BROK	FORN SAFE	YTM RATE	PAY/SHARES BOOK	MARKET PRICE VALUE	CURR ACCT PRICE	INT UNREALIZED GAIN SOURCE UNREALIZED LOSS
A 42143	F H L B	3133XSTV70	19	100	1.7400	28,145,000.00	28,145,000.00	126,511.78	0.00
A 42143	F H L B	3133XSTV70	19	100	1.7400	28,145,000.00	28,145,000.00	126,511.78	0.00
A 42106	F M A	31359MF81	19	100	0.0500	27,250,000.00	29,000,000,000.00	321,095.83	823,903.75
A 42140	F H L B	3133XBIB43	54	000	3.3751	28,214,377.50	106,562,500,000.00	35,208.33	20,225.00
A 42141	F H L B	3133XBIB43	54	000	4.8750	10,000,000.00	10,770,400.00	176,041.67	101,125.00
A 42141	F H L B	3133XBIB43	54	000	4.8750	10,000,000.00	10,770,400.00	176,041.67	101,125.00
A 42157	F H L B	3133XBIB43	54	000	1.9541	51,852,000.00	51,852,000.00	176,041.67	296,625.00
A 42157	F H L B	3133XBIB43	54	000	1.9541	51,852,000.00	51,852,000.00	176,041.67	296,625.00
A 42157	F H L B	3133XBIB43	54	000	2.021	35,694,500.00	37,966,250,000.00	1,308,579.84	1,695,228.75
A 42157	F H L B	3133XBIB43	54	000	2.021	35,694,500.00	37,966,250,000.00	1,308,579.84	1,695,228.75
SUBTOTAL (Inv Type) 22	FEDERAL HOME LOAN BANK	6.165 (M)			4.4204	210,395,000.00	222,630,156.25	1,308,579.84	-34,000.00
A 42156	FANNIE MAE	3136FRA3	19	9704	2.0000	20,000,000.00	20,118,750.00	88,888.89	118,750.00
A 42208	F M A	31398AFY4	19	100	2.0000	20,000,000.00	100,593,750,000.00	4,722.22	-46,875.00
A 42130	F M A	31398ATX0	19	100	1.7000	50,000,000.00	49,953,125.00	559,291.67	-510,350.00
A 42131	F M A	31398ATX0	19	100	4.3300	50,000,000.00	50,437,500.00	335,000.00	-306,210.00
A 42132	F M A	31398ATX0	19	100	3.5529	30,568,710.00	100,875,000,000.00	223,716.67	-201,080.00
A 42133	F M A	31398ATX0	19	100	3.5576	20,376,080.00	20,175,900.00	559,291.67	-502,700.00
A 42158	FANNIE MAE	31398AVB5	19	9704	2.1250	27,325,000.00	27,478,703.13	141,938.19	339,513.13
A 42152	F M A	3136FR209	19	100	4.3800	25,000,000.00	25,031,250.00	229,319.44	-181,000.00
A 42126	F M A	31398ACB	19	100	4.1200	50,000,000.00	100,125,000,000.00	1,001,388.89	-221,875.00
A 42127	F M A	31398ACB	19	100	3.5958	51,313,222.22	101,662,500,000.00	1,001,388.89	-221,875.00
A 42128	F M A	31398ACB	19	100	4.1200	20,000,000.00	20,331,250.00	400,555.56	-88,750.00
A 42167	F M A	31398AVZ2	19	100	2.7500	25,000,000.00	25,281,250.00	91,666.67	-52,742.50
A 42168	F M A	31398AVZ2	19	100	2.4633	25,347,360.56	101,125,000,000.00	183,333.33	-105,485.00
A 42168	F M A	31398AVZ2	19	100	2.4633	25,347,360.56	101,125,000,000.00	183,333.33	-105,485.00
SUBTOTAL (Inv Type) 21	FEDERAL NATIONAL MORTGAGE	13.058 (M)			3.5119	467,325,000.00	471,725,578.13	4,821,077.09	456,263.13
A 42184	FEDERAL FARM CR RKS GLOBAL	31131GSR1	19	100	1.2000	50,000,000.00	50,000,000.00	10,000.00	0.00
A 42184	FEDERAL FARM CR RKS GLOBAL	31131GSR1	41	000	1.2000	50,000,000.00	100,000,000,000.00	10,000.00	0.00



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(REPRINT)

INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 04/30/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CFM YTM	TR RTE	PAS/SHARES	BOOK	MARKET PRICE	CURR ACCT INT	UNREALIZED GAIN UNREALIZED LOSS
A 42105	P F C B	31331T00	19	100	2.8750	19,000,000.00	19,516,562.50		116,836.81	650,512.50	
A 42102	P F C B	31331T04	54	000	3.2029	18,866,050.00	102,718,750,000		29,166.67	1,195,900.00	
A 42109	P F C B	31331T06	54	000	2.6250	40,000,000.00	102,718,750,000		131,075.00		
A 42159	FEDERAL FARM CREDIT	31333G11	19	9704	2.8000	18,721,000.00	18,133,875.00		131,075.00		
A 42159	FEDERAL FARM CREDIT	31333G11	41	000	2.8868	18,163,440.00	99,500,000,000			-18,225.00	
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN 3.561 (M)											
					2.1252	127,225,000.00	128,587,937.50		307,830.98	1,846,412.50	
					2.2726	126,771,090.00	101,071,281,000			-18,225.00	
A 42115	P F L M C BONDS	3137EAB01	19	100	3.2500	50,000,000.00	51,359,375.00		473,958.33		
A 42116	P F L M C BONDS	3137EAB01	54	000	2.0810	50,916,000.00	102,718,750,000				443,375.00
A 42103	P F L M C	3137EAB01	19	100	3.2500	20,000,000.00	20,543,750.00		189,583.33		
A 42103	P F L M C	3137EAB01	54	000	2.0810	20,366,400.00	102,718,750,000				177,350.00
A 42145	P F L M C	3137EAB07	19	100	5.1250	25,000,000.00	26,335,937.50		242,013.89		
A 42145	P F L M C	3137EAB07	47	000	2.8843	25,957,000.00	105,343,750,000				378,937.50
A 42145	P F L M C	3128XG08	54	000	1.9700	50,000,000.00	50,031,250.00		268,138.89		
A 42145	P F L M C	3128XG08	19	100	1.9700	50,000,000.00	100,062,500,000				31,250.00
A 42146	P F L M C	3128XG08	54	000	1.9700	50,000,000.00	100,062,500,000		268,138.89		
A 42147	P F L M C	3128XG08	19	100	1.9700	50,000,000.00	100,062,500,000				31,250.00
A 42147	P F L M C	3128XG08	54	000	1.9700	50,000,000.00	100,062,500,000		268,138.89		
A 42148	P F L M C	3128XG08	19	100	1.9700	50,000,000.00	100,062,500,000				31,250.00
A 42148	P F L M C	3128XG08	54	000	1.9700	50,000,000.00	100,062,500,000		268,138.89		
A 42149	P F L M C	3128XG08	19	100	1.9700	50,000,000.00	100,062,500,000				31,250.00
A 42150	P F L M C	3128XG08	54	000	1.9700	50,000,000.00	100,062,500,000		268,138.89		
A 42150	P F L M C	3128XG08	19	100	1.9700	50,000,000.00	100,062,500,000				31,250.00
A 42151	PRIME BONDS	3128XG08	54	000	1.9700	50,000,000.00	100,062,500,000		268,138.89		
A 42151	PRIME BONDS	3128XG08	19	100	2.3000	50,000,000.00	100,062,500,000				109,375.00
A 42190	P F L M C	3128XG08	47	000	3.0000	50,000,000.00	100,062,500,000		290,694.44		
A 42190	P F L M C	3128XG08	19	100	3.0000	50,000,000.00	100,062,500,000				15,625.00
A 42206	P F L M C	3128XG08	54	000	3.0000	50,000,000.00	100,062,500,000		41,666.67		
A 42207	P F L M C	3128XG08	19	100	3.0000	50,000,000.00	100,062,500,000				15,625.00
A 42207	P F L M C	3128XG08	54	000	3.0000	50,000,000.00	100,062,500,000		41,666.67		
SUBTOTAL (Inv Type) 30 PRIME BONDS											
					2.5305	575,000,000.00	578,576,562.50		2,913,416.67	1,337,162.50	
					2.2854	577,239,400.00	100,622,010,000				
A 41916	P F L B FLOATER	3133XPF61	19	100	1.0660	50,000,000.00	50,125,000.00		99,197.22		
A 41924	P F L B FLOATER	3133XPF61	47	000	1.1072	49,984,700.00	100,250,000,000				140,300.00
A 41924	P F L B FLOATER	3133XPF61	19	100	1.0660	50,000,000.00	50,125,000.00		99,197.22		
A 41937	P F L B FLOATER QTR ACT 360	3133XPF61	47	000	.9990	50,024,900.00	100,250,000,000				100,100.00
A 41937	P F L B FLOATER QTR ACT 360	3133XPF61	19	100	1.0660	50,000,000.00	50,125,000.00		99,197.22		
A 41937	P F L B FLOATER QTR ACT 360	3133XPF61	47	000	1.0391	50,010,000.00	100,250,000,000				115,000.00





CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(REFMT)

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/09

MAJOR SORT KEY IS ICN

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSTP	BANK BROK	FUND SAFE	CWN YTM	TR	PAR/S SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACOR PRICE	INT SOURCE	UNREALIZED GAIN	UNREALIZED LOSS
A 42201	FEDL HOME LOAN BK CONS DISC 04/06/09 06/23/09	313385HP6	19	100	2.600		50,000,000.00		49,992,638.89		9,027.78		11,777.78	
			56	100	2.601		49,971,833.33		99,9852777778		STANDARD			
A 42202	FEDL HOME LOAN BK CONS DISC 04/06/09 06/23/09	313385HP6	19	100	2.600		25,000,000.00		24,996,319.44		4,513.89		5,888.88	
			56	000	2.601		24,985,916.67		99,9852777778		STANDARD			
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 3.461(M)														
							2600	125,000,000.00	124,983,541.66		21,541.67		25,249.99	
							2521	124,936,750.00	99,98684300000					
A 42176	FEDERIE MAC DISCOUNT 02/06/09 01/08/10	313397PB3	19	9704	.9000		20,000,000.00		19,951,000.00		42,000.00		77,000.00	
			47	000	.9076		19,832,000.00		99,75500000000		STANDARD			
SUBTOTAL (Inv Type) 44 PNC DISCOUNT NOTES .558(M)														
							.9000	20,000,000.00	19,951,000.00		42,000.00		77,000.00	
							.9076	19,832,000.00	99,75500000000					
A 42044	MISSION NATIONAL BANK PUBLI 07/16/08 07/16/09		19	100	3.9000		100,000.00		100,000.00		335.83		0.00	
			60	000	3.9000		100,000.00		100,000,000,000		USERPR			
A 42055	PRICED CREDIT UNION 07/31/08 07/31/08		19	100	2.7500		5,000,000.00		5,000,000.00		46,597.22		0.00	
			39	100	2.7500		5,000,000.00		100,000,000,000		USERPR			
A 42107	MISSION AREA CREDIT UNION 11/03/08 11/03/09		19	100	1.0000		100,000.00		100,000,000,000		86.11		0.00	
			62	000	1.0000		100,000.00		100,000,000,000		USERPR			
A 42199	FIRST NATIONAL BANK P 01/18/09 12/26/10		19	100	2.6500		10,000,000.00		10,000,000.00		22,819.44		0.00	
			63	000	2.6500		10,000,000.00		100,000,000,000		USERPR			
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .428(M)														
							2.6803	15,200,000.00	15,200,000.00		69,838.60		.00	
							2.6803	15,200,000.00	100,000,000,000					
A 42124	UNION BANK COLLATERA 12/04/08 06/04/09		19	100	2.5200		50,000,000.00		50,000,000.00		203,000.00		0.00	
			46	000	2.5200		50,000,000.00		100,000,000,000		USERPR			
A 42125	UNION BANK COLLATERA 12/04/08 06/04/09		19	100	2.5200		50,000,000.00		50,000,000.00		203,000.00		0.00	
			46	000	2.5200		50,000,000.00		100,000,000,000		USERPR			
A 42163	COLLATERALIZED 03/06/09 09/02/09		19	100	1.3200		25,000,000.00		25,000,000.00		51,333.33		0.00	
			19	100	1.3200		25,000,000.00		100,000,000,000		USERPR			
A 42205	UNOC COLLATERALIZED 04/15/09 10/11/09		19	100	1.2000		100,000,000.00		100,000,000.00		53,333.33		0.00	
			46	000	1.2000		100,000,000.00		100,000,000,000		USERPR			
A 42117	US BANK COLLATERAL 12/09/08 11/23/09		19	100	2.5200		35,000,000.00		35,000,000.00		150,150.00		0.00	
			44	000	2.5200		35,000,000.00		100,000,000,000		USERPR			
A 42118	US BANK COLLATERAL 12/09/08 11/23/09		19	9703	2.5200		35,000,000.00		35,000,000.00		350,150.00		0.00	
			44	000	2.5200		35,000,000.00		100,000,000,000		USERPR			
A 42119	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	100	2.3900		50,000,000.00		50,000,000.00		99,583.33		0.00	
			44	000	2.3900		50,000,000.00		100,000,000,000		USERPR			
A 42120	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	100	2.3900		50,000,000.00		50,000,000.00		99,583.33		0.00	
			44	000	2.3900		50,000,000.00		100,000,000,000		USERPR			
A 42121	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	100	2.3900		50,000,000.00		50,000,000.00		99,583.33		0.00	
			44	000	2.3900		50,000,000.00		100,000,000,000		USERPR			

1.

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-487

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(RPTMT)

INVESTMENT INVESTMENT WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/09

MAJOR SORT KEY IS ICC

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/ BOOK	SHARES	MARKET PRICE	MARKET VALUE	CURR ACCT PRICE	INT SOURCE	UNREALIZED GAIN
A 42203 B O A COLLATERALIZED	04/14/09 04/14/10	19 40	100 000	1.4500	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00	68,472.22	0.00	USERPR		
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds		14.52%			1.9705	525,000,000.00	525,000,000.00	525,000,000.00	1,378,388.87	.00			
GRAND TOTAL					2.2973	3485695000.00	3485695000.00	3485695000.00	16,179,896.39	7,861,026.48			
					1.6343	3612912969.32	3612912969.32	3612912969.32	-5,031,923.70				

(RTS / BONDS)

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## EARNED INCOME SUMMARY

04/01/09 THROUGH 04/30/09

SHORT INTEREST FUND ICEN MATD

FOOLED FUNDS

FUND: 100

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER	MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42138	01/06/09	0.850 T BILL		04/02/09	25,000,000.00	24,994,923.61	.086	MATURED	5,076.39	59.03	
42139	01/06/09	0.850 T BILL		04/02/09	50,000,000.00	49,989,847.22	.086	MATURED	10,152.78	118.06	
42098	10/31/08	.9400 T BILL		04/23/09	50,000,000.00	49,772,833.34	.957	MATURED	227,166.66	28,722.22	
42099	10/31/08	.9400 T BILL		04/23/09	20,000,000.00	19,909,133.33	.957	MATURED	90,866.67	11,488.89	
42094	10/29/08	1.4800 T BILL		10/22/09	50,000,000.00	49,264,111.11	16.239	04/16/09	645,326.39	328,770.83	
42095	10/29/08	1.4800 T BILL		10/22/09	50,000,000.00	49,264,111.11	1.523			61,666.66	
SUBTOTAL (ICCN)		11 TREASURY BILLS		175 DAYS	50,000,000.00	49,264,111.11	4.111		978,588.89	430,825.69	
41870	10/26/07	4.8750 T NOTE		05/15/09	5,000,000.00	5,080,468.75	3.818		15,942.66	15,942.66	
41841	10/16/07	4.8750 T NOTE		05/31/09	10,000,000.00	10,096,484.38	4.253		35,297.41	35,297.41	
41862	10/23/07	4.6250 T NOTE		07/31/09	5,100,000.00	5,165,542.97	3.888		16,508.57	16,508.57	
42134	12/31/08	4.8750 T NOTE		08/15/09	25,000,000.00	25,707,031.25	.358		7,561.13	7,561.13	
42135	12/31/08	4.8750 T NOTE		08/15/09	50,000,000.00	51,414,062.50	.358		15,122.26	15,122.26	
42171	01/02/09	4.0000 T - NOTE		08/31/09	25,000,000.00	25,435,122.28	.512		10,694.13	10,694.13	
42172	01/02/09	4.0000 T - NOTE		08/31/09	50,000,000.00	50,870,244.57	.512		21,388.26	21,388.26	
41993	03/31/08	2.0000 T NOTE		02/28/10	50,000,000.00	50,302,734.38	1.657		68,528.85	68,528.85	
41994	03/31/08	2.0000 T NOTE		02/28/10	50,000,000.00	50,302,734.38	1.657		68,528.85	68,528.85	
42096	10/31/08	2.8750 T NOTE		06/30/10	50,000,000.00	51,160,156.25	25.569	04/16/09	608,425.41	537,581.80	
42097	10/31/08	2.8750 T NOTE		06/30/10	30,000,000.00	30,696,093.75	1.469		37,074.58	37,074.58	
42167	04/09/09	.8750 UNITED STATES TREAS NTS		03/31/11	50,000,000.00	49,932,633.20	7.156	04/14/09	48,945.52	48,945.52	
42168	04/09/09	.8750 UNITED STATES TREAS NTS		03/31/11	50,000,000.00	49,932,633.20	7.156	04/14/09	48,945.52	48,945.52	
42186	04/09/09	.8750 UNITED STATES TREAS NTS		03/31/11	50,000,000.00	49,932,633.20	7.156	04/14/09	48,945.52	48,945.52	
42189	04/09/09	.8750 UNITED STATES TREAS NTS		03/31/11	50,000,000.00	49,932,633.20	7.156	04/14/09	48,945.52	48,945.52	
SUBTOTAL (ICCN)		12 TREASURY NOTES		203 DAYS	300,100,000.00	305,070,519.21	3.443		804,207.49	1,030,010.58	
42195	04/16/09	1.6250 GE 1.625 01.07.11 TLP		01/07/11	25,000,000.00	25,278,090.28	1.246		12,945.31	12,945.31	
42196	04/16/09	1.6250 GE 1.625 01.07.11 TLP		01/07/11	25,000,000.00	25,278,090.28	1.246		12,986.91	12,986.91	
42169	03/18/09	1.8000 GENL BLCR CNP CORP FDC		03/11/11	25,000,000.00	25,006,500.00	1.827		37,541.50	37,541.50	
42197	04/16/09	1.6250 C 1.625 03.30.11 TLP		03/10/11	50,000,000.00	50,261,111.11	1.410		29,120.65	29,120.65	
42198	04/16/09	1.6250 GE 1.625 07.15.11 TLP		07/15/11	50,000,000.00	50,396,340.28	1.454		30,113.32	30,113.32	
42204	04/16/09	1.6250 DOLLMAN STANLEY LPO		07/15/11	50,000,000.00	50,396,340.28	1.454		30,113.32	30,113.32	
42170	03/16/09	2.0000 MORGAN STANLEY FDC GTD		09/22/11	25,000,000.00	25,037,750.00	1.965		40,435.69	40,435.69	
42166	03/24/09	2.2500 GENL BLCR CNP CORP FDC		03/12/12	25,000,000.00	25,211,400.00	1.991		60,500.92	60,500.92	
42167	03/24/09	2.2500 MORGAN STANLEY FDC GTD		03/12/12	25,000,000.00	25,046,683.08	2.490		30,680.55	30,680.55	
42182	04/02/09	2.1500 BK OF THE WEST BWP 2.15		03/27/12	20,000,000.00	20,128,542.96	1.988		37,942.70	37,942.70	
42183	04/02/09	2.1500 BK OF THE WEST BWP 2.15		03/27/12	20,000,000.00	20,128,542.96	1.988		37,942.70	37,942.70	
42211	04/28/09	2.2400 USA CAPITAL CO		03/30/12	16,000,000.00	16,133,475.56	1.984		31,635.00	31,635.00	
42181	04/02/09	2.1250 C 2.125 04.30.12 TLP		04/30/12	25,000,000.00	25,117,500.00	1.985		41,319.44	41,319.44	
42191	04/02/09	2.1000 BAC 2.1 04.30.12 TLP		04/30/12	25,000,000.00	25,093,000.00	1.994		39,892.19	39,892.19	
42165	03/24/09	2.2000 J P MORGAN CHASE TLP		06/15/12	25,000,000.00	25,166,361.11	2.069		42,800.58	42,800.58	

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(WTS / EARNINGS)

## EARNED INCOME SUMMARY

04/01/09 THROUGH 04/30/09

SHORT SETS ARE FUND ICCM MATD

FUND: 100 POOLED FUNDS

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INV PURCHASE NO.	DATE	COTTON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42178	04/14/09	2.1250	JPM 2.125 12.26.12 TUGP	12/26/12	25,000,000.00	25,004,055.56	2.163			25,184.26
42179	04/14/09	2.1250	JPM 2.125 12.26.12 TUGP	12/26/12	25,000,000.00	25,018,280.56	2.146			25,005.39
SUBTOTAL (ICCN) 15.35% (C) 958 DAYS 551,000,000.00 554,757,171.16 1.807										
42209	04/28/09	1.4113	GENL ELRC CAP CORP FDIC	03/11/11	50,000,000.00	50,322,223.26	1.177			4,868.04
42210	04/28/09	1.4113	GENL ELRC CAP CORP FDIC	03/11/11	50,000,000.00	50,322,223.26	1.177			4,868.04
42174	03/18/09	.6506	BANK OF AMERICA FDIC GTD	06/22/12	26,450,000.00	26,492,346.45	.610			13,274.65
SUBTOTAL (ICCN) 3.52% (C) 777 DAYS 126,450,000.00 127,136,792.97 .766										
42134	12/09/08	5.0000	P FLOWER	03/12/10	25,000,000.00	25,940,250.00	1.997			23,010.73
42104	11/18/08	3.8750	F H L B	12/10/10	20,000,000.00	20,400,400.00	2.899			42,578.24
42143	01/28/09	1.7400	F H L B	02/28/11	28,145,000.00	28,145,000.00	1.764			48,609.93
42106	11/20/08	5.0500	F M M A	02/07/11	27,250,000.00	28,214,377.50	3.403			40,810.25
42140	01/15/09	4.8750	F H L B	10/05/11	10,000,000.00	10,770,400.00	1.957			78,915.25
42141	01/15/09	4.8750	F H L B	10/05/11	50,000,000.00	53,852,000.00	1.957			108,333.33
42157	02/13/09	4.8750	F H L B	10/05/11	50,000,000.00	53,656,500.00	1.921			17,350.06
SUBTOTAL (ICCN) 22 FEDERAL HOME LOAN 6.12% (C) 730 DAYS 210,395,000.00 220,978,927.50 2.224										
42142	01/06/09	3.1250	F M M A	04/01/11	40,000,000.00	40,204,400.00	N.D.	04/01/09	90,738.89	1,002,083.33
42208	04/29/09	1.7000	F M M A	04/29/11	50,000,000.00	50,000,000.00	1.724			404,347.63
42130	12/30/08	4.3300	F M M A	07/28/11	50,000,000.00	50,947,850.00	3.586			-183,082.21
42131	12/30/08	4.3300	F M M A	07/28/11	50,000,000.00	50,568,710.00	3.586			4,722.22
42132	01/02/09	4.3300	F M M A	07/28/11	20,000,000.00	20,376,080.00	3.590			150,166.34
42133	01/02/09	4.3300	F M M A	07/28/11	50,000,000.00	50,940,200.00	3.590			90,099.68
42152	03/05/09	4.1800	F M M A	02/12/13	25,000,000.00	25,212,250.00	3.993			60,125.69
42126	12/22/08	4.1200	F M M A	05/06/13	50,000,000.00	51,313,222.22	3.602			150,314.22
42127	12/22/08	4.1200	F M M A	05/06/13	50,000,000.00	51,313,222.22	3.602			83,745.80
42167	03/20/09	2.7500	F M M A	03/13/14	20,000,000.00	20,525,288.89	3.602			151,929.82
42168	03/20/09	2.7500	F M M A	03/13/14	20,000,000.00	20,547,360.56	3.486			151,929.82
42166	03/20/09	2.7500	F M M A	03/13/14	50,000,000.00	50,694,721.11	2.486			51,781.27
SUBTOTAL (ICCN) 23 FEDERAL NATIONAL 11.83% (C) 1199 DAYS 420,000,000.00 427,238,905.00 2.798										
42184	04/13/09	1.2000	FEDERAL PAID CN RES GLDR	10/13/10	50,000,000.00	50,000,000.00	1.217			875,072.92
42105	11/19/08	2.8750	P F C B	02/14/11	19,000,000.00	18,866,050.00	3.253			30,000.00
42102	11/10/08	2.6250	P F C B	04/21/11	40,000,000.00	39,741,600.00	2.942			50,438.45
SUBTOTAL (ICCN) 28 FEDERAL PAID CNR 3.01% (C) 622 DAYS 109,000,000.00 108,607,650.00 2.424										
42115	12/09/08	3.2500	F H L M C BONDS	07/16/10	50,000,000.00	50,916,000.00	2.111			469,583.33
42116	12/09/08	3.2500	F H L M C BONDS	07/16/10	20,000,000.00	20,366,400.00	2.111			176,630.03
SUBTOTAL (ICCN) 28 FEDERAL PAID CNR 3.01% (C) 622 DAYS 109,000,000.00 108,607,650.00 2.424										
42115	12/09/08	3.2500	F H L M C BONDS	07/16/10	50,000,000.00	50,916,000.00	2.111			88,361.87
42116	12/09/08	3.2500	F H L M C BONDS	07/16/10	20,000,000.00	20,366,400.00	2.111			35,344.74

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-5554-4487

(515 / 515)

## EARNED INCOME SUMMARY

04/01/09 THROUGH 04/30/09

SORT KEYS ARE FUND ICC MATD

FUND: 100

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INV NO.	PURCHASE DATE	COOPER RATE	DESCRIPTION	TICKER MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/INT. EARNINGS
42103 11/17/08	5.1250	F H L M C	06/23/10	25,000,000.00	25,957,000.00	2.915				62,190.08
42145 01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.997				82,083.33
42146 01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.997				82,083.33
42147 01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.997				82,083.33
42148 01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.997				82,083.33
42149 01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.997				82,083.33
42150 01/23/09	1.9700	F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.997				82,083.33
42151 01/30/09	2.3000	PHILAC Bonds	01/30/12	50,000,000.00	50,000,000.00	2.332				95,833.33
42190 04/21/09	3.0000	PHILAC 3 SPK1	04/21/14	30,000,000.00	30,000,000.00	3.042				41,666.67
42206 04/21/09	3.0000	F H L M C	04/21/14	30,000,000.00	30,000,000.00	3.042				41,666.67
42207 04/21/09	3.0000	F H L M C	04/21/14	50,000,000.00	50,000,000.00	3.042				41,666.67
SUBTOTAL (ICCB)	30	PHILAC Bonds	15.98%(C)	1091 DAYS	575,000,000.00	577,239,400.00	2.189		.00	882,563.34
41915 12/07/07	1.0650	F H L B PLANTER	11/23/09	50,000,000.00	49,984,700.00	37.254	04/08/09		230,444.44	165,399.86
41916 12/07/07	1.0650	F H L B PLANTER	11/23/09	50,000,000.00	49,984,700.00	1.097				45,596.52
41924 12/28/07	1.0650	F H L B PLANTER	11/23/09	50,000,000.00	50,024,900.00	1.054				43,978.07
41937 01/09/08	1.0650	F H L B PLANTER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	1.070				43,978.07
41938 01/09/08	1.0650	F H L B PLANTER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	1.070				43,978.07
41939 01/09/08	1.0650	F H L B PLANTER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	1.070				43,978.07
41940 01/09/08	1.0650	F H L B PLANTER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	3.053	04/28/09		161,155.56	112,924.71
41941 01/09/08	1.0650	F H L B PLANTER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	3.053	04/28/09		161,155.56	112,924.71
SUBTOTAL (ICCB)	31	PHLB PLANTER QTR	5.66%(C)	207 DAYS	204,500,000.00	204,530,500.00	2.271		552,755.56	571,563.65
42065 08/26/08	.7700	PFCC PLANTER QTR	10/26/09	50,000,000.00	50,000,000.00	.781			96,250.00	32,083.33
SUBTOTAL (ICCB)	33	PFCC PLANTER QTR	1.38%(C)	179 DAYS	50,000,000.00	50,000,000.00	.781		96,250.00	32,083.33
42076 09/18/08	.3550	F H L B PLANTER MONTHLY	12/28/09	25,000,000.00	25,000,000.00	.440			9,536.75	9,045.78
SUBTOTAL (ICCB)	35	PHLB PLANTER MON	.69%(C)	242 DAYS	25,000,000.00	25,000,000.00	.440		9,536.75	9,045.78
42100 09/22/08	.4275	F H L M PLANTER MONTHLY	09/21/09	18,500,000.00	18,510,121.35	.429			7,497.87	6,533.65
42101 09/22/08	.4275	F H L M PLANTER MONTHLY	09/21/09	50,000,000.00	50,027,355.00	.429			20,264.50	17,659.49
SUBTOTAL (ICCB)	36	PHLMC PLANTER MO	1.90%(C)	144 DAYS	68,500,000.00	68,537,476.35	.429		27,762.37	24,192.14
42173 03/23/09	1.5200	UNION BK N A PDIC GTD TL	03/16/12	25,000,000.00	25,041,113.89	1.493			30,737.61	30,737.61
SUBTOTAL (ICCB)	37	MTFG PLANTER	.69%(C)	1051 DAYS	25,000,000.00	25,041,113.89	1.493		.00	30,737.61



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(EIS / EKNRIS)

## EARNED INCOME SUMMARY

04/01/09 THROUGH 04/30/09  
SORT KEYS ARE FUND ICCH MATD  
FUND: 100 POOLED FUNDS

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INV NO.	PURCHASE DATE	Coupon RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
SUBTOTAL (ICCH)	41	PWNA DISCOUNT NO	1.37% (C)	109 DAYS	50,000,000.00	49,573,333.33	3.644		399,041.67	252,375.00
42200	04/07/09	.2600	FEDL HOME LOAN BK CONS D	06/09/09	50,000,000.00	49,979,000.00	.243			8,000.00
42201	04/06/09	.2600	FEDL HOME LOAN BK CONS D	06/23/09	50,000,000.00	49,971,833.33	.264			9,027.78
42202	04/06/09	.2600	FEDL HOME LOAN BK CONS D	06/23/09	25,000,000.00	24,985,916.67	.264			4,511.89
SUBTOTAL (ICCH)	43	FEDERAL HOME LOAN	3.46% (C)	48 DAYS	125,000,000.00	124,936,750.00	.256		.00	21,541.67
42108	12/05/08	1.2500	F M C DISCOUNT NOTE	08/10/09	20,000,000.00	19,827,777.78	5.285	04/29/09	161,636.11	80,386.11
SUBTOTAL (ICCH)	44	PWC DISCOUNT NOTE		0 DAYS	.00	.00	5.285		161,636.11	80,386.11
42044	07/16/08	3.8900	MISSION NATIONAL BANK PU	07/16/09	100,000.00	100,000.00	3.954			325.00
42055	07/11/08	2.7500	MISSION NATIONAL BANK PU	07/11/09	5,000,000.00	5,000,000.00	3.986		34,375.00	11,458.33
42107	11/03/08	1.8000	MISSION AREA CREDIT UNIO	11/03/09	100,000.00	100,000.00	1.044			1,044.33
42199	01/18/09	2.6500	FIRST NATIONAL BANK P	12/20/10	10,000,000.00	10,000,000.00	2.687			22,083.33
SUBTOTAL (ICCH)	1010	PUBLIC TIME DE	.42% (C)	426 DAYS	15,200,000.00	15,200,000.00	2.717		34,375.00	33,949.99
42122	12/17/08	.8700	BA COLLATERAL	04/14/09	50,000,000.00	50,000,000.00	.882	MATURED	142,583.33	15,708.33
42123	12/17/08	.8700	BA COLLATERAL	04/14/09	50,000,000.00	50,000,000.00	.882	MATURED	142,583.33	15,708.33
42124	12/04/08	2.5200	UNION BANK COLLATERA	06/04/09	50,000,000.00	50,000,000.00	2.555			105,000.00
42125	12/04/08	2.5200	UNION BANK COLLATERA	06/04/09	50,000,000.00	50,000,000.00	2.555			105,000.00
42163	03/06/09	1.3200	UNION BANK COLLATERA C D	09/02/09	25,000,000.00	25,000,000.00	1.338			27,500.00
42164	12/03/08	1.3200	UNION BANK COLLATERAL	10/13/09	100,000,000.00	100,000,000.00	1.217			53,333.33
42167	12/03/08	1.3200	US BANK COLLATERAL	10/13/09	5,000,000.00	5,000,000.00	1.217			31,500.00
42119	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		298,750.00	31,500.00
42120	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		298,750.00	31,500.00
42121	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423		298,750.00	31,500.00
42203	04/14/09	1.4500	B O A COLLATERALIZED	04/14/10	100,000,000.00	100,000,000.00	1.470			68,472.22
SUBTOTAL (ICCH)	1012	COLLATERAL C D	13.56% (C)	192 DAYS	490,000,000.00	490,000,000.00	1.979		1,181,416.66	720,972.20
SUBTOTAL (FUND)	100	POOLED FUNDS	-	665 DAYS	3395145000.00	3423112650.52			5,890,128.82	6,177,289.66
SUBTOTAL (FUND)	100	POOLED FUNDS	-	NET	3395145000.00	3423112650.52			5,890,128.82	6,177,289.66

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(EIS / EDEWIS)

EARNED INCOME SUMMARY

04/01/09 THROUGH 04/30/09

SHORT KEYS ARE FUND ICC# MATD

FUND: 100 POOLED FUNDS

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INV NO.	PURCHASE DATE	COUPON DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
FUND STATISTICS										
				ASSETS		LIABILITIES				
AVERAGE DAILY INVESTMENT BALANCE				: 3,236,696,601.00						
EARNED INTEREST YIELD THIS PERIOD				: 2.322		.000				
WEIGHTED AVG YIELD AT END OF PERIOD				: 1.873		.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				: 10,454,583.13						



## EARNED INCOME SUMMARY

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FOND: 9703 SPUSD TRANS 08  
04/01/09 THROUGH 04/30/09  
SORT KEYS ARE FUND ICC# MATD

INVT NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ SOLD/MAT	DAYS SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42118	12/09/08	2.5200	US BANK COLLATERAL	11/23/09	35,000,000.00	35,000,000.00	365	2.555		73,500.00
SUBTOTAL (ICCS)				1012 COLLATERAL C D	.97% (C)	207 DAYS	35,000,000.00	35,000,000.00	2.555	73,500.00
SUBTOTAL (FOND)				9703 SFUSD TRANS	08-09- ASSETS	207 DAYS	35,000,000.00	35,000,000.00	.00	73,500.00
SUBTOTAL (FOND)				9703 SFUSD TRANS	08-09- NET		35,000,000.00	35,000,000.00	.00	73,500.00
FUND STATISTICS										
ASSETS										
AVERAGE DAILY INVESTMENT BALANCE : 35,000,000.00										
EARNED INTEREST YIELD THIS PERIOD : 2.555										
WEIGHTED AVG YIELD AT END OF PERIOD : 2.555										
TOTAL INTEREST EARNED FOR FUTURE RECEIPT : 350,350.00										
LIABILITIES										

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(ETS / ERENIS)

## EARNED INCOME SUMMARY

04/01/09 THROUGH 04/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 9704 SFUSD BONDS 2006B

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INV NO.	PURCHASE DATE	CUPON DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42160	02/06/09	.5190	T BILL	01/14/10	50,000,000.00	49,757,750.00	.520	.00	21,250.00
42161	02/06/09	.5190	T BILL	01/14/10	20,000,000.00	19,903,100.00	.520	.00	8,500.00
SUBTOTAL (ICCN) 11 TREASURY BILLS				1.93%(C)	259 DAYS	70,000,000.00	69,660,850.00	.520	29,750.00
42156	02/11/09	2.0000	PARKIE MAE	02/11/11	20,000,000.00	20,000,000.00	2.028	.00	33,333.33
42158	02/06/09	2.1250	PARKIE MAE	02/03/12	27,325,000.00	27,144,028.80	2.398	.00	53,492.69
SUBTOTAL (ICCN) 23 FEDERAL NATIONAL				1.30%(C)	857 DAYS	47,325,000.00	47,144,028.80	2.241	86,826.02
42159	02/06/09	2.8000	FEDERAL FARM CREDIT	01/28/14	18,225,000.00	18,163,440.00	2.929	.00	43,728.63
SUBTOTAL (ICCN) 28 FEDERAL FARM CRE				.50%(C)	1734 DAYS	18,225,000.00	18,163,440.00	2.929	43,728.63
42176	02/06/09	.9000	FREDDIE MAC DISCOUNT	01/08/10	20,000,000.00	19,832,000.00	.920	.00	15,000.00
SUBTOTAL (ICCN) 44 FMC DISCOUNT NOT				.55%(C)	253 DAYS	20,000,000.00	19,832,000.00	.920	15,000.00
SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- ASSETS				613 DAYS	155,550,000.00	154,800,318.80		.00	175,304.65
SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- NET					155,550,000.00	154,800,318.80		.00	175,304.65

## FUND STATISTICS

ASSETS		LIABILITIES	
AVERAGE DAILY INVESTMENT BALANCE	: 154,800,318.80		
EARNED INTEREST YIELD THIS PERIOD	: 1.378	.000	
WEIGHTED AVG YIELD AT END OF PERIOD	: 1.378	.000	
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	505,617.83		

GRAND TOTAL 100.00%(C) 658 DAYS 3585695000.00 3612912969.32 2.282 5,890,128.82 6,426,094.31



José Cisneros  
TREASURER

PAULINE MARY  
Chief Assistant Treasurer

Newlin Rankin  
Chief Investment Officer

June 9, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to May 31, 2009:

	Pooled	All
Interest Received	\$76,502,323	\$78,622,163
Total Net Earnings	\$67,340,725	\$69,249,437
Earned Income Yield	2.447%	2.446%
Average Age of Portfolio	578 Days	571 Days

Total cost of the securities on hand as of May 31, 2009 was \$3,340,526,012 with a market value of \$3,342,563,338 plus fixed assets accrued interests of 4,787,235. The earned yield for the month of May 2009 is 2.122%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros  
Treasurer  
Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx

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CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/08 THROUGH 5/31/09

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	77,905,676.43	.00	716,486.64	N/A	78,622,163.07
TOTAL NET EARNINGS THIS PERIOD:	68,431,854.39	.00	817,582.32	N/A	69,249,436.71
AVERAGE DAILY PORTFOLIO BALANCE:	3,056,654,093.51	.00	27,547,462.69	N/A	3,084,201,556.20
EARNED INCOME YIELD THIS PERIOD:	2.439	.000	3.234	N/A	2.446
END OF PERIOD PORTFOLIO BALANCE:	3,325,226,011.62	.00	15,300,000.00	N/A	3,340,526,011.62
CURRENT AMORTIZED BOOK VALUE:	3,319,743,829.99	.00	15,300,000.00	N/A	3,335,043,829.99
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.789	.000	2.985	N/A	1.794
WEIGHTED AVERAGE DAYS TO MATURITY:	571.20	.00	394.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	499.38	.00	394.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.11

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-5554-4487

## PORTFOLIO STATISTICS

7/01/08 THROUGH 5/31/09

FUND: 100 POOLED FUNDS

1.00

## POOLED FINDS

PAGE:

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	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	75,785,836.70	.00	716,486.64	N/A	76,502,323.34
TOTAL NET EARNINGS THIS PERIOD:	66,523,142.18	.00	817,582.32	N/A	67,340,724.50
AVERAGE DAILY PORTFOLIO BALANCE:	2,971,336,644.99	.00	27,547,462.69	N/A	2,998,884,107.68
EARNED INCOME YIELD THIS PERIOD:	2.439	.000	3.234	N/A	2.841
END OF PERIOD PORTFOLIO BALANCE:	3,132,210,263.29	.00	15,300,000.00	N/A	3,147,510,263.29
CURRENT AMORTIZED BOOK VALUE:	3,126,731,938.33	.00	15,300,000.00	N/A	3,142,031,938.33
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.812	.000	2.985	N/A	1.868
WEIGHTED AVERAGE DAYS TO MATURITY:	577.71	.00	394.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	501.47	.00	394.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.447

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 5/31/09

FUND: 9703 SFUSD TRANS 08-09

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	426,300.00	.00	.00	N/A	426,300.00
AVERAGE DAILY PORTFOLIO BALANCE:	18,179,104.48	.00	.00	N/A	18,179,104.48
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.554
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.554
WEIGHTED AVERAGE DAYS TO MATURITY:	176.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	176.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

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7/01/08 THROUGH 5/31/09

FUND: 9704 SFUSD BONDS 2006B

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	398,034.17	.00	.00	N/A	398,034.17
TOTAL NET EARNINGS THIS PERIOD:	878,662.21	.00	.00	N/A	878,662.21
AVERAGE DAILY PORTFOLIO BALANCE:	53,033,866.43	.00	.00	N/A	53,033,866.43
EARNED INCOME YIELD THIS PERIOD:	1.805	.000	.000	N/A	1.805
END OF PERIOD PORTFOLIO BALANCE:	158,015,748.33	.00	.00	N/A	158,015,748.33
CURRENT AMORTIZED BOOK VALUE:	158,011,891.66	.00	.00	N/A	158,011,891.66
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.160	.000	.000	N/A	1.160
WEIGHTED AVERAGE DAYS TO MATURITY:	529.73	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	529.73	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.160



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## PORTFOLIO STATISTICS

5/01/09 THROUGH 5/31/09

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,857,149.92	.00	.00	N/A	5,857,149.92
TOTAL NET EARNINGS THIS PERIOD:	6,242,979.19	.00	35,143.90	N/A	6,278,123.09
AVERAGE DAILY PORTFOLIO BALANCE:	3,467,914,820.21	.00	15,245,161.29	N/A	3,483,159,981.50
EARNED INCOME YIELD THIS PERIOD:	2.120	.000	2.714	N/A	2.122
END OF PERIOD PORTFOLIO BALANCE:	3,325,226,011.62	.00	15,300,000.00	N/A	3,340,526,011.62
CURRENT AMORTIZED BOOK VALUE:	3,319,743,829.99	.00	15,300,000.00	N/A	3,335,043,829.99
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.682	.000	2.710	N/A	1.687
WEIGHTED AVERAGE DAYS TO MATURITY:	571.20	.00	394.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	499.38	.00	394.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

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5/01/09 THROUGH 5/31/09

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,459,115.75	.00	.00	N/A	5,459,115.75
TOTAL NET EARNINGS THIS PERIOD:	5,777,806.01	.00	35,143.90	N/A	5,812,949.91
AVERAGE DAILY PORTFOLIO BALANCE:	3,276,040,030.74	.00	15,245,161.29	N/A	3,291,285,192.03
EARNED INCOME YIELD THIS PERIOD:	2.077	.000	2.714	N/A	2.080
END OF PERIOD PORTFOLIO BALANCE:	3,132,210,263.29	.00	15,300,000.00	N/A	3,147,510,263.29
CURRENT AMORTIZED BOOK VALUE:	3,126,731,938.33	.00	15,300,000.00	N/A	3,142,031,938.33
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.699	.000	2.710	N/A	1.704
WEIGHTED AVERAGE DAYS TO MATURITY:	577.71	.00	394.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	501.47	.00	394.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.704

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

5/01/09 THROUGH 5/31/09

FUND: 9703 SFUSD TRANS 08-09

PAGE: 1  
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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	.00	.00	N/A	75,950.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	176.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	176.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.565

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
5/01/09 THROUGH 5/31/09

FUND: 9704 SFUSD BONDS 2006B

PAGE: 1  
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	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	398,034.17	.00	.00	.00	N/A 398,034.17
TOTAL NET EARNINGS THIS PERIOD:	389,223.18	.00	.00	.00	N/A 389,223.18
AVERAGE DAILY PORTFOLIO BALANCE:	156,874,789.46	.00	.00	.00	N/A 156,874,789.46
EARNED INCOME YIELD THIS PERIOD:	2.921	.000	.000	.000	N/A 2.921
END OF PERIOD PORTFOLIO BALANCE:	158,015,748.33	.00	.00	.00	N/A 158,015,748.33
CURRENT AMORTIZED BOOK VALUE:	158,011,891.66	.00	.00	.00	N/A 158,011,891.66
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.141	.000	.000	.000	N/A 1.141
WEIGHTED AVERAGE DAYS TO MATURITY:	529.73	.00	.00	.00	N/A N/A
WEIGHTED AVERAGE DAYS TO CALL:	529.73	.00	.00	.00	N/A N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY/COUNTY OF SAN FRANCISCO  
 M.P. NEWLIN RANKIN 415-554-4487  
 INVESTMENT INVENTORY  
 INVESTMENTS OUTSTANDING AS OF 5/31/09  
 MAJOR SORT KEY IS ICC#  
 SETTLEMENT DATE BASIS

(SHEET)

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## SUMMARY DESCRIPTION

		CUMN TRDNG	BOOK	PAR VALUE	BOOK VALUE
		RATE YIELD	PRICE	SHARES	
(Inv Type) 11	TREASURY BILLS	.489	.492	99.597	270,000,000.00
(Inv Type) 12	TREASURY NOTES	3.497	.981	101.606	259,197,472.33
(Inv Type) 15	TREASURY LCP	1.934	1.737	100.682	551,000,000.00
(Inv Type) 22	FEDERAL HOME LOAN BANK	4.771	2.089	106.206	155,000,000.00
(Inv Type) 23	FEDERAL NATIONAL MORTGAGE ASSN	3.579	3.051	101.544	370,000,000.00
(Inv Type) 28	FEDERAL FARM CREDIT BANK	2.125	2.273	99.643	127,225,000.00
(Inv Type) 30	PHLMC Bonds	2.674	2.353	100.601	500,000,000.00
(Inv Type) 31	PHLB FLOATER QTR ACT-360	.476	.469	100.004	154,500,000.00
(Inv Type) 33	PFCH FLOATER QTR ACT-360	.770	.770	100.000	50,000,000.00
(Inv Type) 35	PHLB FLOATER MONTHLY	.236	.236	100.000	25,000,000.00
(Inv Type) 36	PHLMC FLOATER MO ACT-360	.289	.127	100.055	68,500,000.00
(Inv Type) 37	MTFG FLOATER	1.520	1.474	100.164	25,000,000.00
(Inv Type) 39	FNMA MULTI STEP	1.250	1.250	100.000	29,825,000.00
(Inv Type) 41	FNMA DISCOUNT NOTES	1.200	1.210	99.147	50,000,000.00
(Inv Type) 43	FEDERAL HOME LOAN DISC NOTES	.260	.252	99.949	125,000,000.00
(Inv Type) 44	FMC DISCOUNT NOTES	.900	.908	99.160	20,000,000.00
(Inv Type) 1010	PUBLIC TIME DEPOSIT	2.673	2.673	100.000	15,300,000.00
(Inv Type) 1012	COLLATERAL C Da	1.970	1.970	100.000	525,000,000.00
		2.171	1.705	100.726	3,316,450,000.00
	REPORT TOTALS				
	ASSETS				
	FIXED				

CITY/COUNTY OF SAN FRANCISCO  
 MR. NEWLUM BANKIN 415-554-4487  
 INVESTMENT INVENTORY  
 INVESTMENTS OUTSTANDING AS OF 5/31/09  
 MAJOR SORT BY ISSUANCE  
 SETTLEMENT DATE BASIS

PAGE: 1  
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## SUMMARY DESCRIPTION

	CUPN	TRDNG	BOOK	PAR	BOOK	BOOK
	RATE	YIELD	PRICE	VALUE	SHARES	VALUE
(Inv Type) 11 TREASURY BILLS	6.33%	(C)	.479	.484	99.625	199,249,736.10
(Inv Type) 12 TREASURY NOTES	8.24%	(C)	3.497	.981	101.606	259,197,472.33
(Inv Type) 15 TREASURY LCP	17.63%	(C)	1.934	1.737	100.682	554,757,171.16
(Inv Type) 22 FEDERAL HOME LOAN BANK	5.23%	(C)	4.771	2.089	106.206	155,000,000.00
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASEN	10.34%	(C)	3.847	3.285	101.673	320,000,000.00
(Inv Type) 28 FEDERAL FARM CREDIT BANK	3.45%	(C)	2.012	2.170	99.640	109,000,000.00
(Inv Type) 30 PHILMC Bonds	15.98%	(C)	2.674	2.353	100.601	500,000,000.00
(Inv Type) 31 PHILR FLOATER QTR ACT-360	4.91%	(C)	.476	.469	100.004	154,500,000.00
(Inv Type) 33 PFECR FLOATER QTR ACT-360	1.59%	(C)	.770	.770	100.000	50,000,000.00
(Inv Type) 35 PHILR FLOATER MONTHLY	.79%	(C)	.236	.236	100.000	25,000,000.00
(Inv Type) 36 PHILMC FLOATER MO ACT-360	2.18%	(C)	.289	.127	100.055	68,500,000.00
(Inv Type) 37 MTRG FLOATER	.80%	(C)	1.520	1.474	100.164	25,000,000.00
(Inv Type) 39 PNMA MULTI STEP	.95%	(C)	1.250	1.250	100.000	29,825,000.00
(Inv Type) 41 PNMA DISCOUNT NOTES	1.58%	(C)	1.200	1.210	99.147	50,000,000.00
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	3.97%	(C)	.260	.252	99.949	125,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.49%	(C)	2.673	2.673	100.000	15,300,000.00
(Inv Type) 1012 COLLATERAL C Ds	15.57%	(C)	1.931	1.931	100.000	490,000,000.00

REPORT TOTALS  
 ASSETS

FIXED

=====

CITY/COUNTY OF SAN FRANCISCO  
 M.P. NEWLIN RANKIN 415-554-4487  
 INVESTMENT MATURITY DISTRIBUTION  
 AS OF 05/31/09

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## ALL FUNDS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	\$	CUM \$
1 TO 2 MONTHS	06/01/09-07/31/09	11	385,187,917.96	11.5	11.5
2 TO 3 MONTHS	08/01/09-08/31/09	5	202,999,793.93	6.1	17.6
3 TO 4 MONTHS	09/01/09-09/30/09	3	93,537,476.35	2.8	20.4
4 TO 5 MONTHS	10/01/09-10/31/09	3	199,264,111.11	6.0	26.4
5 TO 6 MONTHS	11/01/09-11/30/09	7	204,605,600.00	6.1	32.5
6 TO 12 MONTHS	12/01/09-05/31/10	12	491,138,568.76	14.7	47.2
12 TO 18 MONTHS	06/01/10-11/30/10	4	147,239,400.00	4.4	51.6
18 TO 24 MONTHS	12/01/10-05/31/11	11	335,189,550.00	9.4	61.0
24 TO 36 MONTHS	06/01/11-05/31/12	25	879,339,928.50	26.3	87.4
36 TO 48 MONTHS	06/01/12-05/31/13	8	273,860,225.01	8.2	95.6
48 TO 60 MONTHS	06/01/13-05/31/14	4	148,163,440.00	4.4	100.0
60 TO 72 MONTHS	06/01/14-05/31/15	0		0	100.0
72 TO 84 MONTHS	06/01/15-05/31/16	0		0	100.0
84 TO 120 MONTHS	06/01/16-05/31/19	0		0	100.0
120 TO *** MONTHS	06/01/19-	0		0	100.0
GRAND TOTALS		93	3,340,526,011.62		

Total number of funds represented: 3

(FTEPDET)

CITY / COUNTY OF SAN FRANCISCO  
 MP. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
 5/01/09 THROUGH 5/31/09

PAGE: 1  
 RUN: 06/01/09 10:12:04

NOT FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	398,034.17	.00	.00	N/A	398,034.17
TOTAL NET EARNINGS THIS PERIOD:	465,173.18	.00	.00	N/A	465,173.18
AVERAGE DAILY PORTFOLIO BALANCE:	191,874,789.46	.00	.00	N/A	191,874,789.46
EARNED INCOME YIELD THIS PERIOD:	2.854	.000	.000	N/A	2.854
END OF PERIOD PORTFOLIO BALANCE:	193,015,748.33	.00	.00	N/A	193,015,748.33
CURRENT AMORTIZED BOOK VALUE:	193,011,891.66	.00	.00	N/A	193,011,891.66
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.398	.000	.000	N/A	1.398
WEIGHTED AVERAGE DAYS TO MATURITY:	465.59	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	465.59	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.854





CITY/COUNTY OF SAN FRANCISCO  
 MR. NEWLIN BANKIN 415-554-487  
 INVESTMENT ADVISORY  
 INVESTMENTS OUTSTANDING AS OF 5/31/09  
 MAJOR SORT KEY: FUND CUSIP  
 SETTLEMENT DATE BASIS

PIN: 06/01/09 10:12:00

(CUSIP)

INVTMT NO.	DESCRIPTION	CUSIP	FUND	MATURITY	PURCHASE DATE	SAP/ PURP	CURN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 42140	F H L B	3113XHB43	100	10/05/11	01/15/09	000	4.875	1.954	107.704	10,000,000.00	10,770,400.00
A 42141	F H L B	3113XHB43	100	10/05/11	01/15/09	000	4.875	1.954	107.704	10,000,000.00	10,770,400.00
A 42142	F H L B	3113XHB43	100	10/05/11	02/13/09	000	4.875	2.020	107.313	50,000,000.00	51,452,000.00
A 42143	F H L B	3113XHB43	100	10/05/11	02/13/09	000	4.875	2.020	107.313	50,000,000.00	51,452,000.00
SUBTOTAL (Inv Type) 22	FEDERAL HOME LOAN BANK			4.93%(C)			4.771	2.089	106.206	155,000,000.00	164,619,550.00
A 42156	FANNIE MAE	3116FHAA3	9704	02/11/11	02/11/09	000	2.000	2.000	100.000	20,000,000.00	20,000,000.00
A 42221	FMA 1.75 3 23 11	3116FHAA3	9704	03/23/11	05/12/09	000	1.750	1.727	101.198	30,000,000.00	30,359,458.33
A 42208	F N M A	3119BAPV2	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42144	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42145	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42146	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42147	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42148	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42149	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42150	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42151	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42152	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42153	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42154	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42155	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42156	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42157	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
A 42158	F N M A	3119BAPV4	100	04/23/11	04/29/09	000	1.700	1.700	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 23	FEDERAL NATIONAL MORTGAGE ASSN 11.25%(C)			3.79%			3.579	3.051	101.544	370,000,000.00	375,712,298.33
A 42184	FEDERAL FARM CR BKS GLOB	31131GGR1	100	10/13/11	04/13/09	000	1.200	1.200	100.000	50,000,000.00	50,000,000.00
A 42185	F F C B	31131YU00	100	02/14/11	11/19/08	000	2.875	3.203	99.295	19,000,000.00	18,866,050.00
A 42186	F F C B	31131YU00	100	04/21/11	11/10/08	000	2.625	2.900	99.354	40,000,000.00	39,741,500.00
A 42187	FEDERAL FARM CREDIT	31131GLL1	9704	01/28/14	02/06/09	000	2.800	2.887	99.662	18,225,000.00	18,161,440.00
SUBTOTAL (Inv Type) 28	FEDERAL FARM CREDIT BANK			3.79%(C)			2.125	2.273	99.643	127,225,000.00	126,771,090.00
A 42115	F H L M C BONDS	3117EAB01	100	07/16/10	12/09/08	000	3.250	2.081	101.832	50,000,000.00	50,936,000.00
A 42116	F H L M C BONDS	3117EAB01	100	07/16/10	12/09/08	000	3.250	2.081	101.832	20,000,000.00	20,366,400.00
A 42117	F H L M C	3117EAB07	100	08/13/10	01/27/08	000	5.125	2.884	103.828	25,000,000.00	25,997,000.00
A 42118	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42119	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42120	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42121	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42122	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42123	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42124	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42125	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42126	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42127	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42128	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42129	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42130	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42131	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42132	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42133	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42134	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42135	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42136	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42137	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42138	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42139	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42140	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42141	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42142	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42143	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42144	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42145	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42146	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42147	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42148	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42149	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42150	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42151	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42152	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42153	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42154	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42155	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42156	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42157	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42158	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42159	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42160	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42161	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42162	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42163	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42164	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42165	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	50,000,000.00
A 42166	F H L M C	31128XG08	100	01/23/12	01/23/09	000	1.970	1.970	100.000	50,000,000.00	5

## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487

## INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 5/31/09

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

PAGE: 3

RUN: 06/01/09 10:12:00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICR)	PURCHASE DATE	SAF/ PURP	CUMM RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 41917	F H L R FLOATER QTR ACT	3113XN61	100	11/23/09	01/09/08	000	.476	.436	100.020	50,000,000.00	50,010,000.00
A 41918	F H L R FLOATER QTR ACT	3113XN61	100	11/23/09	01/09/08	000	.476	.436	100.020	50,000,000.00	50,010,000.00
A 41919	F H L R FLOATER QTR ACT	3113XN61	100	11/23/09	01/09/08	000	.476	.436	100.020	4,500,000.00	4,500,900.00
SUBTOTAL (Inv Type) 31 PHLR FLOATER QTR ACT-360 4.63% (C)											184,505,600.00
A 42065	FFCR FLOATER QTR	31131V63	100	10/26/09	08/26/08	000	.770	.770	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 33 FFCR FLOATER QTR ACT-360 1.50% (C)											50,000,000.00
A 42076	F H L B FLOATER MONTHLY	3113XR28	100	12/28/09	09/18/08	000	.236	.236	100.000	25,000,000.00	25,000,000.00
SUBTOTAL (Inv Type) 35 PHLR FLOATER MONTHLY .75% (C)											25,000,000.00
A 42100	F H L M FLOATER MONTHLY	3128X7C2	100	09/21/09	09/22/08	000	.289	.127	100.055	18,500,000.00	18,510,121.35
A 42101	F H L M FLOATER MONTHLY	3128X7C2	100	09/21/09	09/22/08	000	.289	.127	100.055	50,000,000.00	50,027,355.00
SUBTOTAL (Inv Type) 36 PHLMC FLOATER MO ACT-360 2.05% (C)											68,537,476.35
A 42173	UNION BK N A FDIC GTD TL 905266RA0		100	03/16/12	03/23/09	000	1.520	1.474	100.164	25,000,000.00	25,041,113.89
SUBTOTAL (Inv Type) 37 MTFG FLOATER .75% (C)											25,041,113.89
A 42214	F N M A MULTI STEP BOND	3116FHTG0	100	11/18/11	05/18/09	000	1.250	1.250	100.000	29,825,000.00	29,825,000.00
SUBTOTAL (Inv Type) 39 PNMA MULTI STEP .89% (C)											29,825,000.00
A 42110	F N M A DISCOUNT NOTE	3113589FN2	100	08/17/09	12/04/08	000	1.200	1.210	99.147	50,000,000.00	49,573,333.33
SUBTOTAL (Inv Type) 41 PNMA DISCOUNT NOTES 1.48% (C)											49,573,333.33
A 42200	FEDL HOME LOAN RP CUNG D 11138AGH1		100	06/09/09	04/07/09	000	.260	.240	99.958	50,000,000.00	49,979,813.33
A 42201	FEDL HOME LOAN RP CUNG D 11138AHF6		100	06/23/09	04/06/09	000	.260	.260	99.944	25,000,000.00	24,985,916.67
A 42202	FEDL HOME LOAN RP CUNG D 11138HFG		100	06/23/09	04/06/09	000	.260	.260	99.944	25,000,000.00	24,985,916.67
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES 3.74% (C)											124,916,756.00
A 42176	FEDERIK MAC DISCOUNT	11137BN3	9704	01/08/10	02/06/09	000	.900	.908	99.160	20,000,000.00	19,812,000.00

INVT. NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY NO.	PURCHASE (TICKER)	SAF/DATE	CURN RATE	YIELD	BOOK PRICE	PAR VALUE	ROOF VALUE
SUBTOTAL: (Inv Type) 44 PMC DISCOUNT NOTES											
						.594 (C)	900	.908	99.160	20,000,000.00	19,832,000.00
A 42044	MISSION NATIONAL BANK PU		100	07/16/09	07/16/08		000	3.900	100.000		
A 42055	FIRST NATIONAL BANK CD		100	07/31/09	07/31/08		000	2.750	100.000	100,000.00	100,000.00
A 42107	WESTON AREA CREDIT UNIO		100	11/03/09	11/03/08		000	1.000	100.000	5,000,000.00	5,000,000.00
A 42212	BANK OF SAN FRANCISCO CD		100	05/17/10	05/18/09		000	1.600	100.000	100,000.00	100,000.00
A 42149	FIRST NATIONAL BANK P		100	12/20/10	01/18/09		000	2.650	100.000	10,000,000.00	10,000,000.00
SUBTOTAL: (Inv Type) 1010 PUBLIC TIME DEPOSIT											
						.464 (C)	2,673	2.673	100.000	15,300,000.00	15,300,000.00
A 42124	UNION BANK COLLATERA		100	06/04/09	12/04/08		000	2.520	2.520	50,000,000.00	50,000,000.00
A 42125	UNION BANK COLLATERA		100	06/04/09	12/04/08		000	2.520	2.520	50,000,000.00	50,000,000.00
A 42161	COLLATERAL C Dn		100	06/04/09	04/06/09		000	1.320	1.320	25,000,000.00	25,000,000.00
A 42205	UBOC COLLATERALIZED		100	10/23/09	12/09/08		000	2.200	2.200	100,000,000.00	100,000,000.00
A 42117	US BANK COLLATERAL		9703	11/23/09	12/09/08		000	2.320	2.320	15,000,000.00	15,000,000.00
A 42118	US BANK COLLATERAL		100	12/08/09	12/09/08		000	2.350	2.350	35,000,000.00	35,000,000.00
A 42119	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08		000	2.390	2.390	50,000,000.00	50,000,000.00
A 42120	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08		000	2.390	2.390	50,000,000.00	50,000,000.00
A 42121	US BANK COLLATERALIZE CD		100	12/08/09	12/09/08		000	2.390	2.390	50,000,000.00	50,000,000.00
A 42203	B O A COLLATERALIZED		100	04/14/10	04/14/09		000	1.450	1.450	100,000,000.00	100,000,000.00
SUBTOTAL: (Inv Type) 1012 COLLATERAL C Dn											
						15.724 (C)	1,970	1.970	100.000	525,000,000.00	525,000,000.00
REPORT TOTALS							2,171	1.705	100.726	3,316,450,000.00	3,340,526,011.62
ASSETS						FIXED					

[illegible]

\* ACTIVE TRANSACTIONS \*

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN BANKIN 415-54-4487  
DETAIL TRANSACTION REPORT  
05/01/09 TO 05/31/09  
SETTLEMENT DATE BASIS  
FUNDS: 000100, 009704

PAGE: 1  
RUN: 06/01/09 10:11:54

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH	MATURITY ENTRY	TRADE/ SETTLE	TAX COUPON TYP	YIELD	PAY VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41841 T	NOTE	19	05/31/09	05/31/09	AMRT	4.875				
tom			06/01/09	05/31/09	4.250		-96,484.38		96,484.38	
41870 T	NOTE	19	06/01/09	05/31/09	MAT	4.875	-10,000,000.00	-10,000,000.00	-243,750.00	10,243,750.00
tom			05/15/09	05/15/09	AMRT	4.875				
tom			06/01/09	05/15/09	3.797		-80,468.75		80,468.75	
41916 F	H L B FLOATER	19	06/01/09	05/15/09	MAT	4.875	-5,000,000.00	-5,000,000.00	-121,875.00	5,121,875.00
tom			06/01/09	05/15/09	3.797					
41924 F	H L B FLOATER	19	05/23/09	05/23/09	INTR	1.066	-50,000,000.00	-50,024,900.00	-119,925.00	131,769.00
tom			05/26/09	05/15/09	SALE	1.121				
41937 F	H L B FLOATER	19	05/23/09	05/23/09	INTR	1.066	-24,900.00		-131,769.00	131,769.00
tom			05/23/09	05/23/09	INTR	1.030				
41938 F	H L B FLOATER	19	05/23/09	05/23/09	INTR	1.030				
tom			05/23/09	05/23/09	INTR	1.066				
42076 F	H L B FLOATER MONTHL	19	05/23/09	05/28/09	INTR	1.030				
tom			05/28/09	05/28/09	INTR	1.355				
42097 T	NOTE	19	05/30/10	05/14/09	SALE	2.875	-30,000,000.00	-30,696,093.75	-319,267.96	7,396.75
Jeremy			05/28/09	05/14/09	1.459		-696,093.75		-7,396.75	
42100 F	H L M FLOATER MONTHL	19	09/21/09	05/21/09	INTR	4.28				
tom			05/21/09	05/26/09	05/21/09	.296				
42101 F	H L M FLOATER MONTHL	19	09/21/09	05/21/09	INTR	4.28				
tom			05/21/09	05/26/09	05/21/09	.296				
42106 F	N M A	19	06/02/07	05/04/09	SALE	5.050	-27,250,000.00	-28,214,377.50	-336,386.11	17,812.50
Jeremy			05/28/09	05/05/09	3.375		-964,377.50		-87,890.61	
42126 F	N M A	19	05/06/09	06/03/09	INTR	4.120	-263,222.22		-766,777.78	29,170,988.61
tom			05/06/09	05/06/09	3.596					
42127 F	N M A	19	05/06/09	05/06/09	INTR	4.120				
tom			05/06/09	05/06/09	INTR	4.120				
42128 F	N M A	19	05/06/09	05/06/09	INTR	4.120				
tom			05/06/09	05/06/09	INTR	3.596				
42143 F	H L B	19	01/28/11	05/21/09	CALL	1.740	-28,145,000.00	-28,145,000.00	-306,711.11	1,030,000.00
tom			05/26/09	05/21/09	1.970					
42145 F	H L M C	19	01/23/12	05/11/09	SALE	1.970	-50,000,000.00	-50,000,000.00	-298,236.11	28,298,718.62
Jeremy			05/28/09	05/12/09	1.970					
42146 F	H L M C	19	01/23/12	05/11/09	SALE	1.970	-50,000,000.00	-50,000,000.00	-298,236.11	50,235,786.11
Jeremy			05/28/09	05/12/09	1.970					
42147 F	H L M C	19	01/23/12	05/11/09	SALE	1.970	-50,000,000.00	-50,000,000.00	-298,236.11	50,235,786.11
Jeremy			05/28/09	05/12/09	1.970					
42152 F	N M A	19	02/12/13	05/12/09	CALL	4.180	-25,000,000.00	-25,212,250.00	-261,250.00	212,250.00
tom			05/12/09	05/12/09	3.949		-212,250.00		-261,250.00	25,261,250.00

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

\* ACTIVE TRANSACTIONS \*

DETAIL TRANSACTION REPORT

05/11/09 TO 05/31/09

SETTLEMENT DATE BASIS

FUNDS: 00100, 003704

PAGE: 2  
RUN: 06/01/09 10:11:59

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH DATE	BROK ENTRY	MATURITY SETTLE	TRADE/ TYPE	COUN COUPON	YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/ (ACCRET)	(GAIN) / LOSS SETTLEMENT
42158	FANNIE MAE	19	46	02/03/12	05/11/09	SALE	2.125	-27,325,000.00	-27,144,028.80	-154,841.67	-243,192.50
Jeremy				05/28/09	05/12/09		2.362		180,971.20		27,322,062.97
42167	F N M A PRS	19	40	03/13/14	05/06/09	SALE	2.750	-25,000,000.00	-25,347,360.56	-89,756.94	27,322,062.97
Jeremy				05/28/09	05/07/09		2.463		-347,360.56		25,402,375.00
42168	F N M A PRS	19	56	03/13/14	05/06/09	SALE	2.750	-50,000,000.00	-50,694,721.11	-179,513.89	25,402,375.00
tom				05/23/09	05/07/09		2.463		-694,721.11		50,804,750.00
42174	BANK OF AMERICA FDIC G	19	40	06/22/12	05/20/09	SALE	1.449	-26,450,000.00	-26,492,346.45	-68,143.43	50,804,750.00
tom				05/28/09	05/26/09		1.399		-42,346.45		26,740,323.43
42209	GENL ELRSC CAP CORP FDI	19	47	03/11/11	05/28/09	SALE	1.411	-50,000,000.00	-50,322,223.26	-58,802.09	26,740,323.43
tom				05/27/09	05/28/09		1.157		-322,223.26		50,288,225.35
42210	GENL ELRSC CAP CORP FDI	19	47	03/11/11	05/28/09	SALE	1.161	-50,000,000.00	-50,322,223.26	-58,802.09	50,288,225.35
tom				05/27/09	05/28/09		1.161		-322,223.26		50,288,225.35
42213	FEDERAL NATL MTC ASSN	19	76	02/26/27	05/15/09	PURC	6.300	21,000,000.00	21,329,784.00		21,329,784.00
tom				05/26/09	05/18/09		6.286		-28,434.00		28,434.00
42214	F N M A MILITARY STEP PON	19	43	11/18/11	05/14/09	PURC	1.250	29,825,000.00	29,825,000.00	-29,400.00	21,330,750.00
tom				05/26/09	05/18/09		1.250		50,000,000.00		-29,875,000.00
42215	F H L M C	19	47	03/23/12	05/22/09	PURC	2.500	50,000,000.00	50,765,694.44		-50,765,694.44
tom				05/23/09	05/28/09		2.103		25,000,000.00		-25,001,475.69
42217	PHLMC 2.125 5 4 12	19	56	05/04/12	05/04/09	PURC	2.125	30,000,000.00	30,359,458.33		-30,359,458.33
Jeremy				05/28/09	05/05/09		1.750		49,995,208.33		49,995,208.33
42221	FNMA 1.75 3 2 1 11	19	47	05/29/11	05/11/09	PURC	1.227	50,000,000.00	49,995,208.33		-49,995,208.33
tom				05/29/09	05/12/09		1.150		50,000,000.00		-49,995,208.33
42222	B 6 4 0 9	19	56	06/04/09	05/11/09	PURC	1.150	50,000,000.00	49,995,208.33		-49,995,208.33
tom				05/29/09	05/12/09		1.150		50,000,000.00		-49,995,208.33
42223	B 6 4 0 9	19	56	06/04/09	05/11/09	PURC	1.150	50,000,000.00	49,995,208.33		-49,995,208.33
tom				05/29/09	05/12/09		1.150		50,000,000.00		-49,995,208.33
42224	B 6 4 0 9	19	56	06/04/09	05/11/09	PURC	1.150	50,000,000.00	49,995,208.33		-49,995,208.33
tom				05/29/09	05/12/09		1.150		50,000,000.00		-49,995,208.33

CITY / COUNTY OF SAN FRANCISCO

M R . NEWLIN RANKIN 4 1 5 - 5 5 4 - 4 4 8 7

DETAIL TRANSACTION REPORT - FIXED INCOME

05/01/09 TO 05/31/09

REPORT GRAND TOTALS

ASSETS

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RUN: 06/01/09 10:11:49

\* ACTIVE TRANSACTIONS \*

TYPE/ TRAN	PAP WEIGHTED YIELD	PAP VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC ( 8 )	1.26%	105,825,000.00		307,267,037.45	1,442,037.45				-307,267,037.45
SALE ( 12 )	1.81%	-486025000.00		-489258274.69	-3,233,274.69		-2,280,147.51	-1,382,741.66	492,443,836.36
CALL ( 3 )	3.77%	-74,145,000.00		-74,687,034.00	-542,034.00		-444,368.62	477,327.50	74,850,718.62
INTF ( 10 )	1.69%			-631,733.33			-2,279,231.76	240,684.00	
MAT ( 2 )	4.08%	-15,000,000.00		-15,000,000.00			-365,625.00		15,365,625.00
AMET ( 2 )	4.08%			-176,953.13		176,953.13			



CITY / COUNTY OF SAN FRANCISCO  
M R . NEWLIN RANKIN 415-554-4487

\* ACTIVE TRANSACTIONS \*

DETAIL TRANSACTION REPORT - FIXED INCOME

05/01/09 TO 05/31/09

PAGE: 4

SETTLEMENT DATE BASIS

RUN: 06/01/09 10:11:59

FUND: 100 POOLED FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN	Coupon	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN) /LOSS
USER	MEMO	CASH DATE	ENTRY	SETTLE	TYP	YIELD	ORIGINAL	FACE	PREM /	(DISC)	AMORT/(ACCRET)	SETTLEMENT
42212	BANK OF SAN FRANCISCO	19	58	05/17/10	05/18/09	PURC	1.600	100,000.00		100,000.00		-100,000.00
				05/21/09	05/18/09		1.600					

tem

CITY / COUNTY OF SAN FRANCISCO  
 MR. NEWLIN RANKIN 415-554-487  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 05/01/09 TO 05/31/09  
 REPORT GRAND TOTALS  
 ASSETS

TYPE / WEIGHTED TXN YIELD	PAP	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PUBC	1.600	100,000.00		100,000.00					-100,000.00
( 1)									

• ACTIVE TRANSACTIONS •

RUN: 06/01/09 10:11:59  
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CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

PAGE: 1  
RUN: 06/02/09 09:40:12

INVESTMENTS OUTSTANDING AS OF 05/31/09  
MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN RATE SAFE YTM TR	PAB/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42222 B 6 4 09	05/12/09 06/04/09	912795Q79	56	100 1.500	50,000,000.00	50,000,000.00		
A 42223 B 6 4 09	05/12/09 06/04/09	912795Q79	56	100 1.500	49,995,208.33	100,000,000,000		263.28 SUNCARD
A 42224 B 6 4 09	05/12/09 06/04/09	912795Q79	56	100 1.500	50,000,000.00	50,000,000.00		263.28 SUNCARD
A 42095 T BILL	05/12/09 06/04/09	912795S44	56	100 1.500	50,000,000.00	50,000,000.00		263.28 SUNCARD
A 42160 T BILL	10/29/08 10/22/09	912795R86	54	100 1.5021	49,953,770.57	100,000,000,000		441,944.45 SUNCARD
A 42161 T BILL	02/06/09 01/14/10	912795R86	47	000 5.125	99,907,411.11	99,907,411.11		247,715.01 SUNCARD
A 42162 T BILL	02/06/09 01/14/10	912795R86	47	000 5.125	99,907,066.79	81,458.13		67,858.46 SUNCARD
A 42163 T BILL	02/06/09 01/14/10	912795R86	47	000 5.125	99,841,358.952	32,584.33		27,143.30 SUNCARD
A 42164 T BILL	02/06/09 01/14/10	912795R86	47	000 5.125	99,841,358.952	556,775.95		356,302.03 SUNCARD
SUBTOTAL (Inv Type) 11 TREASURY BILLS			8.07% (M)					
A 41862 T NOTE	10/23/07 07/31/09	912828GY0	19	100 4.6250	5,100,000.00	5,136,656.35		78,842.20 SUNCARD
A 42134 T NOTE	12/31/08 06/15/09	912828FP0	93	000 3.8643	25,000,000.00	25,242,188.00		356,871.55 SUNCARD
A 42135 T NOTE	12/31/08 06/15/09	912828FP0	93	000 3.8643	25,000,000.00	100,968,752,000		464,841.12 SUNCARD
A 42171 T - NOTE	03/02/09 08/31/09	912828HB9	19	100 4.0000	51,414,062.50	50,484,376.00		713,743.09 SUNCARD
A 42172 T - NOTE	03/02/09 08/31/09	912828HB9	19	100 4.0000	25,000,000.00	100,968,752,000		252,717.39 SUNCARD
A 41993 T NOTE	03/02/09 08/31/09	912828HS2	19	100 4.0000	50,000,000.00	50,468,752.00		506,434.74 SUNCARD
A 41994 T NOTE	03/02/09 08/31/09	912828HS2	19	100 4.0000	50,000,000.00	50,593,752.00		262,717.39 SUNCARD
A 41995 T NOTE	03/02/09 08/31/09	912828HS2	19	100 4.0000	50,000,000.00	101,187,504,000		262,717.39 SUNCARD
A 41996 T NOTE	03/02/09 08/31/09	912828HS2	19	100 4.0000	50,000,000.00	50,593,752.00		262,717.39 SUNCARD
SUBTOTAL (Inv Type) 12 TREASURY NOTES			7.71% (M)					
A 42195 GR 1.625 01.07.11 TLGP	04/16/09 01/07/11	36967HAC2	19	100 1.6250	25,000,000.00	25,238,325.00		161,171.53 THPICE
A 42196 GR 1.625 01.07.11 TLGP	04/16/09 01/07/11	36967HAC2	47	000 1.6250	25,000,000.00	100,953,300,000		11,311.11 THPICE
A 42197 GR 1.625 01.07.11 TLGP	04/16/09 01/07/11	36967HAC2	47	000 1.6250	25,000,000.00	100,953,300,000		11,311.11 THPICE
A 42198 GR 1.625 01.07.11 TLGP	04/16/09 01/07/11	36967HAC2	47	000 1.6250	25,000,000.00	100,953,300,000		11,311.11 THPICE
A 42199 GR 1.625 01.07.11 TLGP	04/16/09 01/07/11	36967HAC2	47	000 1.6250	25,000,000.00	100,953,300,000		11,311.11 THPICE
A 42204 GR 1.625 01.07.11 TLGP	04/16/09 01/07/11	36967HAC2	47	000 1.6250	25,000,000.00	100,953,300,000		11,311.11 THPICE



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-487  
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

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INVESTMENTS OUTSTANDING AS OF 05/31/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	CPN RATE SAFE YTM TR	PAR/SKARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE UNREALIZED LOSS
A 42156 FANNIE MAE	02/11/09 02/11/11	3136FHAA3	19	9704	2-0000	20,000,000.00	20,150,000.00	150,000.00
A 42221 FIMA 1.75 3 23 11	05/12/09 03/23/11	31398AV02	47	000	2-0000	20,000,000.00	122,222.22	SUNGARD
A 42208 F N M A	04/29/09 04/29/11	31398AMV4	47	000	1-2272	30,000,000.00	30,393,750.00	393,750.00
A 42130 F N M A	12/30/08 07/28/11	31398ATA0	57	000	1-7000	50,000,000.00	50,125,000.00	125,000.00
A 42131 F N M A	12/30/08 07/28/11	31398ATA0	54	000	3-5529	50,000,000.00	50,296,875.00	296,875.00
A 42132 F N M A	12/30/08 07/28/11	31398ATA0	54	000	3-5529	30,000,000.00	30,178,125.00	178,125.00
A 42133 F N M A	01/02/09 07/28/11	31398ATA0	54	000	3-5576	20,000,000.00	20,118,750.00	118,750.00
A 42136 F N M A	11/19/08 05/06/13	31398ARC8	54	000	3-5958	50,000,000.00	50,296,875.00	296,875.00
A 42127 F N M A	12/22/08 05/06/13	31398ARC8	47	000	3-5958	51,050,000.00	51,050,000.00	0.00
A 42128 F N M A	12/22/08 05/06/13	31398ARC8	47	000	3-5958	51,050,000.00	51,050,000.00	0.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTG						375,712,298.33	373,359,375.00	2,352,923.33
A 42184 FEDERAL FARM CP RKS GLOBAL	04/13/09 10/13/10	31331GSR1	19	100	1-2000	50,000,000.00	50,046,875.00	46,875.00
A 42105 F F C R	11/19/08 02/14/11	31331YU00	19	100	2-8750	19,000,000.00	19,559,687.50	559,687.50
A 42102 F F C R	11/10/08 04/21/11	31331VG46	19	100	2-6250	40,000,000.00	40,137,500.00	137,500.00
A 42159 FEDERAL FARM CREDIT	02/06/09 01/28/14	31331GLL1	19	9704	2-8000	39,741,600.00	102,843,750,000.00	1,395,900.00
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN						18,163,440.00	18,099,703.13	63,736.87
A 42115 F H L M C BONDS	12/09/08 07/16/10	3137EAR01	19	100	3-2500	50,000,000.00	51,421,875.00	421,875.00
A 42116 F H L M C BONDS	12/09/08 07/16/10	3137EAR01	54	000	2-0810	20,000,000.00	20,368,750.00	368,750.00
A 42103 F H L M C	11/17/08 08/28/10	3137EAX7	19	100	5-1250	25,000,000.00	26,135,937.50	135,937.50
A 42140 F H L M C	01/23/09 01/23/12	3128XRC08	47	000	3-9700	50,000,000.00	50,062,500.00	62,500.00
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN						126,771,090.00	126,883,765.63	114,675.63

CITY/COUNTY OF SAN FRANCISCO  
NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

(PRTMKT)

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INVESTMENTS OUTSTANDING AS OF 05/31/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PPH/PAGE MATURITY DATE	CHG/TP	BANK BROK	FUND SAFE	CPN RATE VTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 42149	P H L M C	01/24/09 01/24/12	3128XRGD8	19	100	1.9700	50,000,000.00	50,062,500.00	350,222.22	62,500.00
A 42150	P H L M C	01/24/09 01/24/12	3128XRGD8	54	100	1.9700	50,000,000.00	100,125,000,000.00	SINARD	62,500.00
A 42151	PHLMC Bonds	01/24/09 01/24/12	3128XRHA3	19	100	1.9700	50,000,000.00	50,062,500.00	350,222.22	62,500.00
A 42152	P H L M C	01/24/09 01/24/12	3128XRHA3	54	100	1.9700	50,000,000.00	100,125,000,000.00	SINARD	62,500.00
A 42215	P H L M C	05/28/09 03/24/12	3128XRSG9	19	100	2.5000	50,000,000.00	50,093,750.00	306,527.78	93,771.00
A 42217	PHLMC 2.125 5 4 12	05/05/09 05/04/12	3128XRBA28	19	100	2.1250	25,000,000.00	25,023,437.50	39,841.74	23,437.50
A 42190	PHLMC 3.500 3 5	04/21/09 04/21/14	3128XRWF5	19	100	3.0000	50,000,000.00	99,343,750,000.00	SINARD	129,150.00
A 42206	P H L M C	04/21/09 04/21/14	3128XRWF5	56	100	3.0000	30,000,000.00	29,803,125.00	100,000.00	-196,875.00
A 42207	P H L M C	04/21/09 04/21/14	3128XRWF5	19	100	3.0000	50,000,000.00	99,343,750,000.00	SINARD	129,150.00
SUBTOTAL	(Inv Type) 30 PHLMC Bonds			15.05%	(M)	2.6745	500,000,000.00	503,106,250.00	3,348,392.36	1,065,000.00
						2.3531	503,006,570.13	100,621,250,000.00		
A 41916	P H L B FLOATER	12/07/07 11/23/09	3133XNF61	19	100	.4760	50,000,000.00	50,062,500.00	5,950.00	77,810.00
A 41937	P H L B FLOATER OTR ACT 360	01/09/08 11/23/09	3133XNF61	47	100	.4364	50,010,000.00	100,125,000,000.00	SINARD	62,500.00
A 41938	P H L B FLOATER OTR ACT 360	01/09/08 11/23/09	3133XNF61	19	100	.4364	50,010,000.00	50,062,500.00	5,950.00	62,500.00
A 41939	P H L B FLOATER OTR ACT 360	01/09/08 11/23/09	3133XNF61	47	100	.4364	4,500,000.00	4,505,625.00	535.50	4,700.00
SUBTOTAL	(Inv Type) 31 PHLR FLOATER QTR ACT-36			4.63%	(M)	.4760	154,500,000.00	154,693,125.00	18,485.50	187,625.00
						.4688	154,505,600.00	100,125,000,000.00		
A 42065	PPCR FLOATER OTR	08/26/08 10/26/09	31331YEX3	19	100	.7700	50,000,000.00	50,062,500.00	38,500.00	62,500.00
SUBTOTAL	(Inv Type) 33 PPCR FLOATER OTR ACT-36			1.50%	(M)	.7700	50,000,000.00	50,062,500.00	38,500.00	62,500.00
A 42076	P H L B FLOATER MONTHLY	09/18/08 12/28/09	3133XRZ8	19	100	.2360	25,000,000.00	25,000,000.00	655.56	0.00
SUBTOTAL	(Inv Type) 35 PHLR FLOATER MONTHLY			.75%	(M)	.2360	25,000,000.00	25,000,000.00	655.56	0.00

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
(REPMKT)

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INVESTMENTS OUTSTANDING AS OF 05/31/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 42100 F H L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7CN2	19	100	.2894	18,500,000.00	18,511,562.50	1,635.80	SINGARD	1,441.16
A 42101 F H L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7CN2	47	100	.2894	50,000,000.00	50,031,250.00	4,421.08	SINGARD	3,896.00
SUBTOTAL (Inv Type) 36 PHLMC FLOATER MO ACT-36 2.05% (M)				.2894	68,500,000.00	68,542,812.50	6,056.88		5,336.16
				.1266	68,537,476.35	100,0625000000			
A 42173 UNION BK N A FDIC GTD TLGP 03/23/09 03/16/12	905266AA0	19	100	1.5200	25,000,000.00	25,039,062.50	79,166.67	SINGARD	5,337.50
		53	000	1.4736	25,041,113.89	100,1562500000			
SUBTOTAL (Inv Type) 37 MTEG FLOATER .75% (M)				1.5200	25,000,000.00	25,039,062.50	79,166.67		5,337.50
				1.4736	25,041,113.89	100,1562500000			
A 42214 F N M A MULTI STEP BOND 06/18/09 11/18/11	3136FHG0	19	100	1.2500	29,825,000.00	29,825,000.00	13,462.67	SINGARD	0.00
		43	000	1.2500	29,825,000.00	100,0000000000			
SUBTOTAL (Inv Type) 39 FNMA MULTI STEP .89% (M)				1.2500	29,825,000.00	29,825,000.00	13,462.67		0.00
				1.2500	29,825,000.00	100,0000000000			
A 42110 F N M A DISCOUNT NOTE 12/04/08 08/17/09	31358KN2	19	100	1.2000	50,000,000.00	49,985,000.00	298,133.34	UPPRICE	113,333.34
		47	000	1.2103	49,573,333.33	99,97000000000			
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 1.50% (M)				1.2000	50,000,000.00	49,985,000.00	298,133.34		113,333.34
				1.2103	49,573,333.33	99,97000000000			
A 42200 FEDL HOME LOAN BK CONS DISC 04/07/09 06/09/09	31338GR1	19	100	.2600	50,000,000.00	49,998,888.89	18,133.33	SINGARD	1,666.67
		47	000	.2401	49,979,000.00	99,997777777778			
A 42201 FEDL HOME LOAN BK CONS DISC 04/06/09 06/12/09	31338HF6	19	100	.2600	50,000,000.00	49,996,944.44	20,222.22	SINGARD	4,888.89
		56	000	.2601	49,971,833.33	99,991888888889			
A 42202 FEDL HOME LOAN BK CONS DISC 04/06/09 06/12/09	31338HF6	19	100	.2601	25,000,000.00	24,998,472.22	10,111.11	SINGARD	2,444.44
		56	000	.2601	24,985,916.67	99,993888888889			
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 1.14% (M)				.2600	125,000,000.00	124,994,305.55	48,600.66		0.00
				.2521	124,936,750.00	99,99544400000			
A 42176 FREDDIE MAC DISCOUNT 02/06/09 01/08/10	4133YRHA	19	9704	.9000	20,000,000.00	19,966,850.00	1,000.00	SINGARD	0.00
		47	000	.9384	19,832,000.00	99,8145000000			
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 6.0% (M)				.9000	20,000,000.00	19,966,850.00	1,000.00		0.00
				.9076	19,832,000.00	99,8145000000			

(L.A.M.L.B.)

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE

DATE: 06/01/09 PAGE: 10

INVESTMENTS OUTSTANDING AS OF 05/31/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CNN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SCHE/F UNREALIZED LOSS
42044	MISSION NATIONAL BANK PUBLI 07/16/08 07/16/09		19	100	3.9000	100,000.00	100,000.00	671.67
42055	FIRST NATIONAL BANK CD 07/31/08 07/31/09		60	100	3.9000	100,000.00	100,000,000000	USERPR
42107	MISSION ARPA CREDIT UNION 11/03/08 11/03/09		19	100	2.7500	5,000,000.00	5,000,000.00	58,447.80
42212	BANK OF SAN FRANCISCO CD 05/18/09 05/17/10		63	100	2.7500	100,000.00	100,000,000000	USERPR
42199	FIRST NATIONAL BANK P 01/18/09 12/20/10		19	100	1.0000	100,000.00	100,000.00	172.22
			62	100	1.0000	100,000.00	100,000,000000	USERPR
			19	100	1.6000	100,000.00	100,000.00	62.22
			58	100	1.6000	100,000.00	100,000,000000	USERPR
			19	100	2.6500	10,000,000.00	10,000,000.00	45,616.89
			63	000	2.6500	10,000,000.00	100,000,000000	USERPR
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT			46% (M)					
					2.6732	15,300,000.00	15,300,000.00	104,982.50
					2.6732	15,300,000.00	100,000,000000	
42124	UNION BANK COLLATERAL 12/04/08 06/04/09		19	100	2.5200	50,000,000.00	50,000,000.00	311,500.00
42125	UNION BANK COLLATERAL 12/04/08 06/04/09		46	000	2.5200	50,000,000.00	50,000,000.00	311,500.00
42163	COLLATERAL C Ds 03/06/09 09/02/09		46	000	1.3200	25,000,000.00	25,000,000.00	79,750.00
42205	UBCC COLLATERIZED 04/15/09 10/11/09		19	100	1.3200	25,000,000.00	100,000,000000	USERPR
42117	US BANK COLLATERAL 12/09/08 11/23/09		19	100	2.5200	100,000,000.00	100,000,000.00	156,666.67
42118	US BANK COLLATERAL 12/09/08 11/23/09		44	000	2.5200	15,000,000.00	15,000,000.00	182,700.00
42119	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	9703	2.5200	35,000,000.00	100,000,000000	USERPR
42120	US BANK COLLATERALIZE CD 12/09/08 12/08/09		44	000	2.5200	35,000,000.00	35,000,000.00	426,400.00
42121	US BANK COLLATERALIZE CD 12/09/08 12/08/09		19	100	2.3900	50,000,000.00	50,000,000.00	202,486.11
42121	US BANK COLLATERALIZE CD 12/09/08 12/08/09		44	000	2.3900	50,000,000.00	50,000,000.00	202,486.11
42203	B O A COLLATERIZED 04/14/09 04/14/10		19	100	2.3900	50,000,000.00	50,000,000.00	202,486.11
			44	000	1.4500	100,000,000.00	100,000,000.00	193,333.33
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds			15.71% (M)					
					1.9705	525,000,000.00	525,000,000.00	2,264,208.33
					1.9705	525,000,000.00	100,000,000000	
GRAND TOTAL					2.1715	3316450000.00	3342563337.61	8,187,244.79
					1.7055	3340526011.62	3340526011.62	6,941,106.00



(EIS / EARNIS)

CITY / COUNTY OF SAN FRANCISCO  
MP. NEWLIN RANKIN 415-554-4487

## EARNED INCOME SUMMARY

05/01/09 THROUGH 05/31/09

SORT KEYS ARE FUND IC# MATD

FUND: 100 POOLED FUNDS

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RUN: 06/01/09 10:12:03

INV NO.	PURCHASE DATE	COUPON DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOLD / MAT	DATE	INCOME RECEIVED THIS PER	TOTAL / NFT EARNINGS
42222	05/12/09	1500 B 6 4 9		06/04/09	50,000,000.00	49,995,208.33	-.010			263.28
42223	05/12/09	1500 B 6 4 9		06/04/09	50,000,000.00	49,995,208.33	-.010			263.28
42224	05/12/09	1500 B 6 4 9		06/04/09	50,000,000.00	49,995,208.33	-.010			263.28
42095	10/29/08	14800 T BILL		10/22/09	50,000,000.00	49,264,111.11	1.523			63,722.23
SUBTOTAL (IC#)		11 TREASURY BILLS	5.36% (C)	38 DAYS	200,000,000.00	199,249,736.10	.520		.00	64,512.07
41870	10/26/09	4.8750 T NOTE		05/15/09	5,000,000.00	5,000,000.00	3.818	MATURED	41,406.25	7,439.92
41841	10/16/07	4.7500 T NOTE		07/31/09	10,000,000.00	10,000,000.00	4.253	MATURED	147,265.62	35,297.40
41862	10/23/07	4.6250 T NOTE		07/31/09	5,100,000.00	5,165,542.97	3.888			17,058.85
42334	12/31/08	4.8750 T NOTE		08/15/09	25,000,000.00	25,707,031.25	3.58			7,814.37
42135	12/31/08	4.8750 T NOTE		08/15/09	25,000,000.00	25,707,031.25	3.58			15,626.33
42171	03/02/09	4.0000 T NOTE		08/15/09	25,000,000.00	25,435,122.28	5.12			11,050.40
42172	03/02/09	4.0000 T NOTE		08/15/09	25,000,000.00	25,435,122.28	5.12			22,101.20
41993	03/31/08	2.0000 T NOTE		02/28/10	50,000,000.00	50,870,244.57	1.657			70,813.14
41994	03/31/08	2.0000 T NOTE		02/28/10	50,000,000.00	50,870,244.57	1.657			70,813.14
42087	10/31/08	2.8750 T NOTE		06/30/10	30,000,000.00	30,696,093.75	2.963	05/14/09	407,158.57	327,577.82
SUBTOTAL (IC#)		12 TREASURY NOTES	7.76% (C)	156 DAYS	255,100,000.00	259,197,472.33	2.427		595,830.44	585,591.57
42195	04/16/09	1.6250 GR 1.625 01.07.11 TLGP		01/07/11	25,000,000.00	25,278,090.28	1.194			25,625.16
42196	04/16/09	1.6250 GR 1.625 01.07.11 TLGP		01/07/11	25,000,000.00	25,278,340.28	1.198			25,641.46
42197	04/16/09	1.8000 GRNL ELFC CAP CORP FDIC		03/31/11	25,000,000.00	25,006,500.00	1.768			17,043.87
42198	04/16/09	1.6250 GR 1.625 01.10.11 TLGP		03/31/11	50,000,000.00	50,261,111.11	1.357			57,925.72
42204	04/16/09	1.6250 GRNL ELFC CAP CORP FDIC		07/15/11	50,000,000.00	50,396,340.28	1.401			59,977.23
42176	04/16/09	2.0000 MORGAN STANLEY FDIC GTD		07/15/11	25,000,000.00	25,037,750.00	1.900			64,849.23
42166	04/24/09	2.2500 MORGAN STANLEY FDIC GTD		09/22/11	25,000,000.00	25,037,750.00	1.900			40,194.65
42164	04/24/09	1.5250 MORGAN STANLEY FDIC GTD		03/12/12	25,000,000.00	25,221,400.00	2.017			60,310.12
42182	04/02/09	2.1500 BK OF THE WEST BNP 2.15		03/27/12	25,000,000.00	25,046,683.08	1.441			16,641.56
42183	04/02/09	2.1500 BK OF THE WEST BNP 2.15		03/27/12	25,000,000.00	25,046,683.08	1.441			16,641.56
42211	04/28/09	2.2400 USAA CAPITAL CO		03/30/12	16,000,000.00	16,157,500.00	1.918			8,191.87
42181	04/02/09	2.1250 C 2.125 04.10.12 TLGP		04/30/12	25,000,000.00	25,117,500.00	1.911			42,761.00
42191	04/02/09	2.1000 DAC 2.1 04.10.12 TLGP		04/30/12	25,000,000.00	25,117,500.00	1.911			26,217.45
42195	04/24/09	2.2000 J P MORGAN CHASE TLGP		06/15/12	25,000,000.00	25,093,000.00	1.932			41,186.06
42197	04/14/09	2.3750 DAC 2.375 06.22.12 TLGP		06/22/12	25,000,000.00	25,166,361.11	1.988			47,104.30
42198	04/14/09	2.3750 DAC 2.375 06.22.12 TLGP		06/22/12	25,000,000.00	25,166,361.11	1.988			47,104.30
42178	04/14/09	2.1500 JPM 2.15 06.22.12 TLGP		06/22/12	25,000,000.00	25,360,872.22	1.801			18,787.00
42178	04/14/09	2.1500 JPM 2.15 06.22.12 TLGP		06/22/12	25,000,000.00	25,360,872.22	1.801			18,787.00
42178	04/14/09	2.1500 JPM 2.15 06.22.12 TLGP		06/22/12	25,000,000.00	25,004,055.56	2.093			44,448.53
42178	04/14/09	2.1500 JPM 2.15 06.22.12 TLGP		06/22/12	25,000,000.00	25,018,280.56	2.077			44,448.53
SUBTOTAL (IC#)		15 TREASURY BOND	16.61% (C)	927 DAYS	551,000,000.00	554,797,171.16	1.684		11,967.01	14,448.53
42202	04/16/09	1.4111 GRNL ELFC CAP CORP FDIC		01/11/11	30,000,000.00	30,122,221.26	1.984	05/28/09	-11,967.01	14,448.53
42210	04/28/09	1.4111 GRNL ELFC CAP CORP FDIC		01/11/11	30,000,000.00	30,122,221.26	1.984	05/28/09	-11,967.01	14,448.53

ITEMS EARNED

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## EARNED INCOME SUMMARY

05/01/09 THROUGH 05/31/09

SORT KEYS ARE FUND ICCH MATD

FUND: 100 POOLED FUNDS

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RUN: 06/01/09 10:11:03

INV NO.	PURCHASE DATE	CYTHON DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL NET EARNINGS	
42174	03/18/09	1	4492 BANK OF AMERICA	FDIC GTD	06/22/12	26,450,000.00	26,492,346.45	11.464	05/26/09	247,976.98	208,015.20
SUBTOTAL (ICCH) 16 TLGP FLOATER				0 DAYS	.00	.00	1.407		179,981.16	110,283.30	
42114	12/09/08	5	0000 P H L B	03/12/10	25,000,000.00	25,940,250.00	1.839			40,528.80	
42104	11/18/08	8	8750 F H L B	12/10/10	20,000,000.00	20,400,400.00	2.775			48,077.48	
42143	01/28/09	1	7400 F H L B	01/28/11	28,145,000.00	28,145,000.00	1.764	05/21/09	153,718.62	52,706.84	
42106	11/20/08	5	0500 F N M A	02/07/11	27,250,000.00	28,214,377.50	332.676	05/05/09	156,611.11	1,028,294.19	
42140	01/15/09	4	8750 F H L B	10/05/11	10,000,000.00	10,770,400.00	1.812			18,121.25	
42141	01/15/09	4	8750 F H L B	10/05/11	10,000,000.00	53,852,000.00	1.812			82,871.22	
42157	02/11/09	4	8750 F H L B	10/05/11	50,000,000.00	53,656,500.00	1.877			85,540.44	
SUBTOTAL (ICCH) 22 FEDERAL HOME LOA				4.93% (C)	729 DAYS	155,000,000.00	164,619,550.00	8.397	1,310,329.71	1,329,424.73	
42208	04/29/09	1	7000 F N M A	04/29/11	50,000,000.00	50,000,000.00	1.668			70,833.34	
42130	12/30/08	4	1300 F N M A	07/28/11	50,000,000.00	50,947,850.00	3.447			149,157.78	
42131	12/10/08	4	1300 F N M A	07/28/11	30,000,000.00	30,568,710.00	3.447			84,494.67	
42132	01/02/09	4	1300 F N M A	07/28/11	20,000,000.00	20,376,080.00	3.451			54,724.81	
42152	02/05/09	4	1800 F N M A	02/12/13	25,000,000.00	50,940,200.00	3.451			149,310.79	
42126	12/22/08	4	1200 F N M A	05/06/13	50,000,000.00	51,212,250.00	-22.114	05/12/09	49,000.00	-168,029.76	
42127	12/22/08	4	1200 F N M A	05/06/13	50,000,000.00	51,050,000.00	3.486			766,777.78	
42128	12/22/08	4	1200 F N M A	05/06/13	50,000,000.00	51,050,000.00	3.486			766,777.78	
42167	03/20/09	2	7500 F N M A	03/13/14	25,000,000.00	25,347,360.56	-3.737	05/07/09	306,711.11	151,271.94	
42168	03/20/09	2	7500 F N M A	03/13/14	50,000,000.00	50,694,721.11	-3.737	05/07/09	55,014.44	-15,574.41	
42213	05/18/09	6	3000 FEDERAL NATL MTG ASSN	02/26/27	21,000,000.00	21,329,784.00	.207	05/26/09	110,028.89	-31,144.82	
SUBTOTAL (ICCH) 23 FEDERAL NATIONAL				9.74% (C)	1018 DAYS	320,000,000.00	325,352,840.00	2.217	2,055,276.00	667,792.55	
42194	04/13/09	1	2000 FEDERAL FARM CR BKS GLOB	10/13/10	50,000,000.00	50,000,000.00	1.177			50,000.00	
42105	11/19/08	2	5000 F F C H	02/14/11	19,000,000.00	18,866,050.00	3.158			50,603.39	
42102	11/19/08	2	5000 F F C H	04/21/11	40,000,000.00	39,741,600.00	2.858			96,480.27	
SUBTOTAL (ICCH) 28 FEDERAL FARM CPE				3.25% (C)	591 DAYS	109,000,000.00	108,607,650.00	2.137	.00	197,084.66	
42115	12/09/08	1	2500 F H L M C BONDS	07/15/10	50,000,000.00	50,916,000.00	2.007			86,793.38	
42116	12/09/08	3	2500 F H L M C BONDS	07/15/10	20,000,000.00	20,366,400.00	2.007			34,717.36	
42103	11/17/08	5	1250 F H L M C	08/23/10	25,000,000.00	25,957,000.00	2.754			60,704.06	
42145	01/21/09	1	9700 F H L M C	01/23/12	50,000,000.00	50,000,000.00	-2.150	05/12/09	235,736.11	-32,402.79	
42146	01/21/09	1	9700 F H L M C	01/23/12	50,000,000.00	50,000,000.00	-2.150	05/12/09	235,736.11	-32,402.78	
42147	01/21/09	1	9700 F H L M C	01/23/12	50,000,000.00	50,000,000.00	-2.150	05/12/09	235,736.11	-32,402.78	
42148	01/23/09	1	9700 F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.933			82,084.33	
42149	01/23/09	1	9700 F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.933			82,084.33	
42150	01/23/09	1	9700 F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.933			82,084.33	

(ELS / ERNEIS)

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## EARNED INCOME SUMMARY

05/01/09 THROUGH 05/31/09  
SORT KEYS ARE FUND, TICKER, MATD  
FUND: 100 POOLED FUNDSPAGE: 3  
RUN: 06/01/09 10:12:03

INV NO.	PURCHASE DATE	Coupon RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECORDED THIS PER	TOTAL NET EARNINGS
42151	01/10/09	2.3000	PHLM Bonds	01/30/12	50,000,000.00	50,000,000.00	2.257			95,811.14
42215	05/28/09	2.5000	F H L M C	03/23/12	50,000,000.00	50,765,694.44	1.495			8,319.58
42150	04/29/09	2.1250	PHLM 2.125 5 4 12	05/04/12	25,000,000.00	25,001,475.69	2.075			38,368.06
42206	04/21/09	3.0000	PHLM 5NCL	04/21/14	50,000,000.00	50,000,000.00	2.944			125,000.00
42207	04/21/09	3.0000	F H L M C	04/21/14	50,000,000.00	50,000,000.00	2.944			75,000.00
SUBTOTAL (ICCH)			30 PHLM Bonds	15.06A(C)	500,000,000.00	503,006,570.13	1.848		707,208.33	798,777.43
41916	12/07/07	.4760	F H L B FLOATER	11/23/09	50,000,000.00	49,984,700.00	.923		131,769.00	39,183.29
41924	12/28/07	1.0660	F H L B FLOATER	11/23/09	50,000,000.00	50,024,900.00	4.683	05/15/09	171,525.00	89,847.95
41937	01/09/08	.4760	F H L B FLOATER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	.896		131,769.00	38,068.56
41938	01/09/08	.4760	F H L B FLOATER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	.896		131,769.00	38,068.56
41939	01/09/08	.4760	F H L B FLOATER QTR ACT	11/23/09	4,500,000.00	4,500,900.00	.896		11,859.21	3,426.17
SUBTOTAL (ICCH)			31 PHLM FLOATER QTR	4.63A(C)	176 DAYS	154,500,000.00	154,505,600.00	1.387	578,691.21	208,604.53
42065	08/26/08	.7700	FFCR FLOATER QTR	10/26/09	50,000,000.00	50,000,000.00	.781		.00	33,152.78
SUBTOTAL (ICCH)			33 FPCR FLOATER QTR	1.50A(C)	148 DAYS	50,000,000.00	50,000,000.00	.781	.00	33,152.78
42076	09/18/08	.2360	F H L B FLOATER MONTHLY	12/28/09	25,000,000.00	25,000,000.00	.344		7,395.75	7,311.73
SUBTOTAL (ICCH)			35 PHLM FLOATER MON	.75A(C)	211 DAYS	25,000,000.00	25,000,000.00	.344	7,395.75	7,311.73
42100	09/22/08	.2894	F H L M FLOATER MONTHLY	09/21/09	18,500,000.00	18,510,121.35	.329		6,590.63	5,167.57
42101	09/22/08	.2894	F H L M FLOATER MONTHLY	09/21/09	50,000,000.00	50,027,355.00	.329		17,812.50	13,966.39
SUBTOTAL (ICCH)			36 PHLM FLOATER MO	2.05A(C)	113 DAYS	68,500,000.00	68,537,476.35	.329	24,403.13	19,133.96
42173	03/23/09	1.5200	UNION BK N A FDIC QTR TL	03/16/12	25,000,000.00	25,041,113.89	1.444		30,706.64	30,706.64
SUBTOTAL (ICCH)			37 MFCG FLOATER	.75A(C)	1020 DAYS	25,000,000.00	25,041,113.89	1.444	.00	30,706.64
42214	05/18/09	1.2500	F H M A MULTI STEP BOND	11/18/11	29,825,000.00	29,825,000.00	1.177		.00	13,462.67
SUBTOTAL (ICCH)			39 FIMA MULTI STEP	.89A(C)	901 DAYS	29,825,000.00	29,825,000.00	1.177	.00	13,462.67
42110	12/04/08	1.2000	F H M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,333.33	1.227		.00	51,666.67
SUBTOTAL (ICCH)			41 FIMA DISCOUNT NO	1.48A(C)	78 DAYS	50,000,000.00	49,573,333.33	1.227	.00	51,666.67
42200	04/07/09	.2600	FEHL HOME LOAN RF CONS D	06/09/09	50,000,000.00	49,979,000.00	.243		10,133.33	10,133.33
42201	04/06/09	.2600	FEHL HOME LOAN RF CONS D	06/23/09	50,000,000.00	49,971,833.33	.243		10,133.33	10,133.33

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## EARNED INCOME SUMMARY

05/01/09 THROUGH 05/31/09  
SORT KEYS ARE FUND IC# MATD  
FUND: 100 POOLED FUNDS

PAGE: 4  
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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42202	04/06/09	.2600	FEDL HOME LOAN BK CONS D	06/23/09	25,000,000.00	24,985,916.67	.264			5,597.29
SUBTOTAL (IC#) 43 FEDERAL HOME LOA 3.74% (C) 17 DAYS 125,000,000.00 124,936,750.00 .256 .00 27,134.94										
42044	07/16/08	1.9000	MISSION NATIONAL BANK PU	07/16/09	100,000.00	100,000.00	3.954			335.84
42055	07/31/08	2.7500	FIRST NATIONAL BANK CD	07/31/09	5,000,000.00	5,000,000.00	2.788			11,840.24
42107	11/03/08	1.0000	MISSION AREA CREDIT UNIO	11/03/09	100,000.00	100,000.00	1.014			86.11
42212	05/18/09	1.6000	BANK OF SAN FRANCISCO CD	05/17/10	100,000.00	100,000.00	1.622			62.22
42199	01/18/09	2.6500	FIRST NATIONAL BANK P	12/20/10	10,000,000.00	10,000,000.00	2.687			27,814.45
SUBTOTAL (IC#) 1010 PUBLIC TIME DE .46% (C) 394 DAYS 15,300,000.00 15,300,000.00 2.714 .00 35,143.90										
42134	12/04/08	2.5200	UNION BANK COLLATERA	06/04/09	50,000,000.00	50,000,000.00	2.555			108,500.00
42135	12/04/08	2.5200	UNION BANK COLLATERA	06/04/09	50,000,000.00	50,000,000.00	2.555			108,500.00
42163	01/06/09	1.3200	COLLATERAL C DB	09/02/09	25,000,000.00	25,000,000.00	1.338			28,416.67
42205	04/15/09	1.2000	UBOC COLLATERALIZED	11/13/09	100,000,000.00	100,000,000.00	1.217			103,333.34
42117	12/09/08	2.3200	US BANK COLLATERAL	11/23/09	15,000,000.00	15,000,000.00	2.555			32,550.00
42119	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423			102,902.78
42120	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423			102,902.78
42121	12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	2.423			102,902.78
42203	04/14/09	1.4500	B O A COLLATERALIZED	04/14/10	100,000,000.00	100,000,000.00	1.470			124,861.11
SUBTOTAL (IC#) 1012 COLLATERAL C D 14.67% (C) 161 DAYS 490,000,000.00 490,000,000.00 1.958 .00 814,864.46										
SUBTOTAL (FUND) 100 POOLED FUNDS - ASSETS 576 DAYS 3123225000.00 3147510263.29 5,459,115.75 5,812,949.84										
SUBTOTAL (FUND) 100 POOLED FUNDS - NET 3123225000.00 3147510263.29 5,459,115.75 5,812,949.84										

EARNED INCOME SUMMARY

05/01/09 THROUGH 05/31/09

05/01/09 THROUGH 05/31/09  
 SORT BY: 300 100 200 300 400 500 600 700 800 900 1000 1100 1200 1300 1400 1500 1600 1700 1800 1900 2000 2100 2200 2300 2400 2500 2600 2700 2800 2900 3000 3100 3200 3300 3400 3500 3600 3700 3800 3900 4000 4100 4200 4300 4400 4500 4600 4700 4800 4900 5000 5100 5200 5300 5400 5500 5600 5700 5800 5900 6000 6100 6200 6300 6400 6500 6600 6700 6800 6900 7000 7100 7200 7300 7400 7500 7600 7700 7800 7900 8000 8100 8200 8300 8400 8500 8600 8700 8800 8900 9000 9100 9200 9300 9400 9500 9600 9700 9800 9900 10000 10100 10200 10300 10400 10500 10600 10700 10800 10900 11000 11100 11200 11300 11400 11500 11600 11700 11800 11900 12000 12100 12200 12300 12400 12500 12600 12700 12800 12900 13000 13100 13200 13300 13400 13500 13600 13700 13800 13900 14000 14100 14200 14300 14400 14500 14600 14700 14800 14900 15000 15100 15200 15300 15400 15500 15600 15700 15800 15900 16000 16100 16200 16300 16400 16500 16600 16700 16800 16900 17000 17100 17200 17300 17400 17500 17600 17700 17800 17900 18000 18100 18200 18300 18400 18500 18600 18700 18800 18900 19000 19100 19200 19300 19400 19500 19600 19700 19800 19900 20000 20100 20200 20300 20400 20500 20600 20700 20800 20900 21000 21100 21200 21300 21400 21500 21600 21700 21800 21900 22000 22100 22200 22300 22400 22500 22600 22700 22800 22900 23000 23100 23200 23300 23400 23500 23600 23700 23800 23900 24000 24100 24200 24300 24400 24500 24600 24700 24800 24900 25000 25100 25200 25300 25400 25500 25600 25700 25800 25900 26000 26100 26200 26300 26400 26500 26600 26700 26800 26900 27000 27100 27200 27300 27400 27500 27600 27700 27800 27900 28000 28100 28200 28300 28400 28500 28600 28700 28800 28900 29000 29100 29200 29300 29400 29500 29600 29700 29800 29900 30000 30100 30200 30300 30400 30500 30600 30700 30800 30900 31000 31100 31200 31300 31400 31500 31600 31700 31800 31900 32000 32100 32200 32300 32400 32500 32600 32700 32800 32900 33000 33100 33200 33300 33400 33500 33600 33700 33800 33900 34000 34100 34200 34300 34400 34500 34600 34700 34800 34900 35000 35100 35200 35300 35400 35500 35600 35700 35800 35900 36000 36100 36200 36300 36400 36500 36600 36700 36800 36900 37000 37100 37200 37300 37400 37500 37600 37700 37800 37900 38000 38100 38200 38300 38400 38500 38600 38700 38800 38900 39000 39100 39200 39300 39400 39500 39600 39700 39800 39900 40000 40100 40200 40300 40400 40500 40600 40700 40800 40900 41000 41100 41200 41300 41400 41500 41600 41700 41800 41900 42000 42100 42200 42300 42400 42500 42600 42700 42800 42900 43000 43100 43200 43300 43400 43500 43600 43700 43800 43900 44000 44100 44200 44300 44400 44500 44600 44700 44800 44900 45000 45100 45200 45300 45400 45500 45600 45700 45800 45900 46000 46100 46200 46300 46400 46500 46600 46700 46800 46900 47000 47100 47200 47300 47400 47500 47600 47700 47800 47900 48000 48100 48200 48300 48400 48500 48600 48700 48800 48900 49000 49100 49200 49300 49400 49500 49600 49700 49800 49900 50000 50100 50200 50300 50400 50500 50600 50700 50800 50900 51000 51100 51200 51300 51400 51500 51600 51700 51800 51900 52000 52100 52200 52300 52400 52500 52600 52700 52800 52900 53000 53100 53200 53300 53400 53500 53600 53700 53800 53900 54000 54100 54200 54300 54400 54500 54600 54700 54800 54900 55000 55100 55200 55300 55400 55500 55600 55700 55800 55900 56000 56100 56200 56300 56400 56500 56600 56700 56800 56900 57000 57100 57200 57300 57400 57500 57600 57700 57800 57900 58000 58100 58200 58300 58400 58500 58600 58700 58800 58900 59000 59100 59200 59300 59400 59500 59600 59700 59800 59900 60000 60100 60200 60300 60400 60500 60600 60700 60800 60900 61000 61100 61200 61300 61400 61500 61600 61700 61800 61900 62000 62100 62200 62300 62400 62500 62600 62700 62800 62900 63000 63100 63200 63300 63400 63500 63600 63700 63800 63900 64000 64100 64200 64300 64400 64500 64600 64700 64800 64900 65000 65100 65200 65300 65400 65500 65600 65700 65800 65900 66000 66100 66200 66300 66400 66500 66600 66700 66800 66900 67000 67100 67200 67300 67400 67500 67600 67700 67800 67900 68000 68100 68200 68300 68400 68500 68600 68700 68800 68900 69000 69100 69200 69300 69400 69500 6960

FUND: 9703

SFUSD TRANS 08-09

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOLD/MAT	DATE	INCOME RECEIVED THIS PER	TOTAL NET EARNINGS
42118	12/09/08	2.5200	US BANK COLLATERAL	11/23/09	35,000,000.00	35,000,000.00	2.555			75,950.00
SUBTOTAL (ICM# 1012 COLLATERAL C D 1.05%(C)				176 DAYS	35,000,000.00	35,000,000.00	2.555		.00	75,950.00
SUBTOTAL (FUND) 9703 SPUSD FRANS 08-09- ASSETS				176 DAYS	35,000,000.00	35,000,000.00			.00	75,950.00
SUBTOTAL (FUND) 9703 SPUSD FRANS 08-09- NET					35,000,000.00	35,000,000.00			.00	75,950.00
FUND STATISTICS										
ASSETS										
AVERAGE DAILY INVESTMENT BALANCE : 35,000,000.00										
EARNED INTEREST YIELD THIS PERIOD : 2.555										
WEIGHTED AVG YIELD AT END OF PERIOD : 2.555										
NET INTEREST EARNED FOR FUTURE RECEIPT: 426,300.00										
LIABILITIES										





José Cisneros  
TREASURER

PAULINE MARX  
Chief Assistant Treasurer

Newlin Rankin  
Chief Investment Officer

July 10, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to June 30, 2009:

Interest Received	Pooled \$85,375,579	All \$87,495,419
Total Net Earnings	\$76,998,503	\$79,133,572
Earned Income Yield	2.571%	2.562%
Average Age of Portfolio	576 Days	567 Days

Total cost of the securities on hand as of June 30, 2009 was \$3,028,914,501 with a market value of \$3,021,715,113 plus fixed assets accrued interests of \$5,286,914. The earned yield for the month of June 2009 is 3.823%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

*Pauline Marx* for  
José Cisneros

Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx

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CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

6/01/09 THROUGH 6/30/09

PAGE: 1  
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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,804,840.14	.00	68,415.83	N/A	8,873,255.97
TOTAL NET EARNINGS THIS PERIOD:	9,609,866.08	.00	34,083.32	N/A	9,643,949.40
AVERAGE DAILY PORTFOLIO BALANCE:	2,932,969,742.05	.00	15,300,000.00	N/A	2,948,269,742.05
EARNED INCOME YIELD THIS PERIOD:	3.986	.000	2.710	N/A	3.980
END OF PERIOD PORTFOLIO BALANCE:	2,820,598,753.01	.00	15,300,000.00	N/A	2,835,898,753.01
CURRENT AMORTIZED BOOK VALUE:	2,816,892,462.78	.00	15,300,000.00	N/A	2,832,192,462.78
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.554	.000	2.710	N/A	1.560
WEIGHTED AVERAGE DAYS TO MATURITY:	576.44	.00	364.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	491.78	.00	364.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY / COUNTY OF SAN FRANCISCO  
M.R. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

6/01/09 THROUGH 6/30/09

ALL FUNDS

PAGE: 1  
RUN: 07/01/09 09:55:44

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,804,840.14	.00	68,415.83	N/A	8,873,256.00
TOTAL NET EARNINGS THIS PERIOD:	9,836,222.18	.00	34,083.32	N/A	9,870,305.50
AVERAGE DAILY PORTFOLIO BALANCE:	3,125,985,490.38	.00	15,300,000.00	N/A	3,141,285,490.38
EARNED INCOME YIELD THIS PERIOD:	3.828	.000	2.710	N/A	3.828
END OF PERIOD PORTFOLIO BALANCE:	3,013,614,501.34	.00	15,300,000.00	N/A	3,028,914,501.34
CURRENT ADJUSTED BOOK VALUE:	3,009,892,852.20	.00	15,300,000.00	N/A	3,025,192,852.20
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.545	.000	2.710	N/A	1.545
WEIGHTED AVERAGE DAYS TO MATURITY:	567.42	.00	364.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	488.18	.00	364.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.56

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

6/01/09 THROUGH 6/30/09

PAGE: 1  
RUN: 07/01/09 09:53:44

FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	73,500.00	.00	.00	N/A	73,500.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	146.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	146.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
6/01/09 THROUGH 6/30/09

FUND: 9704 SFUSD BONDS 2006B

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FUN: 07/01/09 13:11:44

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00		.00		N/A
TOTAL NET EARNINGS THIS PERIOD:	152,856.10		.00		N/A
AVERAGE DAILY PORTFOLIO BALANCE:	158,015,748.33		.00		N/A
EARNED INCOME YIELD THIS PERIOD:	1.177		.000		N/A
END OF PERIOD PORTFOLIO BALANCE:	158,015,748.33		.00		N/A
CURRENT AMORTIZED BOOK VALUE:	158,000,389.42		.00		N/A
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.177		.000		N/A
WEIGHTED AVERAGE DAYS TO MATURITY:	499.73		.00		N/A
WEIGHTED AVERAGE DAYS TO CALL:	499.73		.00		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.177

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 6/30/09

PAGE: 1  
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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	84,590,676.84	.00	784,902.47	N/A	85,375,579.31
TOTAL NET EARNINGS THIS PERIOD:	76,146,837.80	.00	851,665.64	N/A	76,998,503.44
AVERAGE DAILY PORTFOLIO BALANCE:	2,968,183,200.92	.00	26,540,821.92	N/A	2,994,724,022.83
EARNED INCOME YIELD THIS PERIOD:	2.565	.000	3.209	N/A	2.571
END OF PERIOD PORTFOLIO BALANCE:	2,820,598,753.01	.00	15,300,000.00	N/A	2,835,898,753.01
CURRENT AMORTIZED BOOK VALUE:	2,816,936,909.30	.00	15,300,000.00	N/A	2,832,236,909.30
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.669	.000	2.961	N/A	1.671
WEIGHTED AVERAGE DAYS TO MATURITY:	576.44	.00	364.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	491.78	.00	364.79	N/A	N/A
NET PORTFOLIO YIELD, 365 DAY BASIS:					1.671

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/08 THROUGH 6/30/09

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	86,710,516.57	.00	784,902.47	N/A	87,495,419.04
TOTAL NET EARNINGS THIS PERIOD:	78,281,906.11	.00	851,665.64	N/A	79,133,571.75
AVERAGE DAILY PORTFOLIO BALANCE:	3,062,352,564.49	.00	26,540,821.92	N/A	3,088,893,386.41
EARNED INCOME YIELD THIS PERIOD:	2.556	.000	3.209	N/A	2.66
END OF PERIOD PORTFOLIO BALANCE:	3,013,614,501.34	.00	15,300,000.00	N/A	3,028,914,501.34
CURRENT AMORTIZED BOOK VALUE:	3,009,937,298.72	.00	15,300,000.00	N/A	3,025,237,298.72
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.653	.000	2.961	N/A	1.66
WEIGHTED AVERAGE DAYS TO MATURITY:	567.42	.00	364.79	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	488.18	.00	364.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.56

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/08 THROUGH 6/30/09

FUND: 9703 SFUSD TRANS 08-09

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00		.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	499,800.00		.00	N/A	499,800.00
AVERAGE DAILY PORTFOLIO BALANCE:	19,561,643.84		.00	N/A	19,561,643.84
EARNED INCOME YIELD THIS PERIOD:	2.555		.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00		.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00		.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555		.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	146.00		.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	146.00		.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					

SERIES NAME:

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## PORTFOLIO STATISTICS

7/01/08 THROUGH 6/30/09

FUND: 9704 SFUSD BONDS 2006B

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	398,034.17	.00	.00	N/A	398,034.17
TOTAL NET EARNINGS THIS PERIOD:	1,031,518.31	.00	.00	N/A	1,031,518.31
AVERAGE DAILY PORTFOLIO BALANCE:	61,662,514.25	.00	.00	N/A	61,662,514.25
EARNED INCOME YIELD THIS PERIOD:	1.673	.000	.000	N/A	1.673
END OF PERIOD PORTFOLIO BALANCE:	158,015,748.33	.00	.00	N/A	158,015,748.33
CURRENT AMORTIZED BOOK VALUE:	158,000,389.42	.00	.00	N/A	158,000,389.42
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.170	.000	.000	N/A	1.17
WEIGHTED AVERAGE DAYS TO MATURITY:	499.73	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	499.73	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365 DAY BASIS:					



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

6/01/09 THROUGH 6/30/09

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NOT FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	226,356.10	.00	.00	N/A	226,356.10
AVERAGE DAILY PORTFOLIO BALANCE:	193,015,748.33	.00	.00	N/A	193,015,748.33
EARNED INCOME YIELD THIS PERIOD:	1.427	.000	.000	N/A	1.427
END OF PERIOD PORTFOLIO BALANCE:	193,015,748.33	.00	.00	N/A	193,015,748.33
CURRENT AMORTIZED BOOK VALUE:	193,000,389.42	.00	.00	N/A	193,000,389.42
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.427	.000	.000	N/A	1.427
WEIGHTED AVERAGE DAYS TO MATURITY:	435.59	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	435.59	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365 DAY BASIS:					1.427

CITY COUNTY OF SAN FRANCISCO  
 MP NEWLIN PAKIN 415-554-487  
 INVESTMENT INVENTORY  
 INVESTMENTS OUTSTANDING AS OF 6/30/09  
 MAJOR SORT KEY IS ICW  
 SETTLEMENT DATE BASIS

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(SCRIPT)

SUMMARY DESCRIPTION

		CUN TREAS RATE YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11	TREASURY BILLS	.371	.448 99.630	295,000,000.00	295,000,000.00
(Inv Type) 12	TREASURY NOTES	3.764	.750 102.916	355,100,000.00	355,100,000.00
(Inv Type) 15	TREASURY LTP	1.836	1.664 100.552	501,000,000.00	501,000,000.00
(Inv Type) 16	TREASURY FLANTR	.829	.770 100.161	25,000,000.00	25,000,000.00
(Inv Type) 23	FEDERAL NATIONAL MORTGAGE ASSN	3.579	3.051 101.544	370,000,000.00	370,000,000.00
(Inv Type) 28	FEDERAL FARM CREDIT BANK	1.931	1.949 99.980	90,225,000.00	90,207,363.61
(Inv Type) 30	FHLMC Bonds	2.437	2.367 100.189	405,000,000.00	405,767,170.13
(Inv Type) 31	FHLM FLANTR QTR ACT-360	.476	.469 100.004	154,500,000.00	154,505,600.00
(Inv Type) 33	FHLM FLANTR QTR ACT-360	.770	.770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 35	FHLM FLANTR MONTHLY	.228	.228 100.000	25,000,000.00	25,000,000.00
(Inv Type) 37	MTFF FLANTR	.824	.775 100.135	25,000,000.00	25,013,725.00
(Inv Type) 38	FHLM MULTI STEP	.500	.500 100.000	50,000,000.00	50,000,000.00
(Inv Type) 39	FHLM MULTI STEP	1.250	1.250 100.000	29,825,000.00	29,825,000.00
(Inv Type) 41	FHLM DISCOUNT NOTES	1.200	1.210 99.147	50,000,000.00	49,573,333.33
(Inv Type) 43	FEDERAL HOME LOAN DISC NOTES	.114	.114 99.991	125,000,000.00	124,984,041.67
(Inv Type) 44	FMC DISCOUNT NOTES	.900	.908 99.160	20,000,000.00	19,812,000.00
(Inv Type) 1010	PUBLIC TIME DEPOSIT	2.673	2.673 100.000	15,300,000.00	15,300,000.00
(Inv Type) 1012	COLLATERAL C Dn	1.841	1.841 100.000	425,000,000.00	425,000,000.00
REPORT TOTALS					3,010,950,000.00
ASSETS					3,029,914,501.34

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

INVESTMENT MATURITY DISTRIBUTION

AS OF 06/30/09

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ALL FUNDS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	\$	CUM \$
1 TO 2 MONTHS	07/01/09-08/31/09	15	513,237,364.68	16.9	16.9
2 TO 3 MONTHS	09/01/09-09/30/09	1	25,000,000.00	.8	17.8
3 TO 4 MONTHS	10/01/09-10/31/09	3	199,264,111.11	6.6	24.3
4 TO 5 MONTHS	11/01/09-11/30/09	7	204,605,600.00	6.8	31.1
5 TO 6 MONTHS	12/01/09-12/31/09	4	175,000,000.00	5.8	36.9
6 TO 12 MONTHS	01/01/10-06/30/10	7	264,744,217.19	8.7	45.6
12 TO 18 MONTHS	07/01/10-12/31/10	5	191,796,394.73	6.3	52.0
18 TO 24 MONTHS	01/01/11-06/30/11	9	351,092,258.77	11.6	63.5
24 TO 36 MONTHS	07/01/11-06/30/12	23	166,454,941.25	26.0	89.5
36 TO 48 MONTHS	07/01/12-06/30/13	5	166,454,941.25	5.6	95.1
48 TO 60 MONTHS	07/01/13-06/30/14	4	148,163,440.00	4.9	100.0
60 TO 72 MONTHS	07/01/14-06/30/15	0		.0	100.0
72 TO 84 MONTHS	07/01/15-06/30/16	0		.0	100.0
84 TO 120 MONTHS	07/01/16-06/30/19	0		.0	100.0
120 TO *** MONTHS	07/01/19-	0		.0	100.0
GRAND TOTALS		83	3,028,914,501.34		

Total number of funds represented: 3

# CITY COUNTY OF SAN FRANCISCO

NEWLIN RANKIN 415-554-4487

## INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 6/30/09

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

(CREDIT)

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### SUMMARY DESCRIPTION

	CURN RATE	TRIN YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(INV Type) 11 TREASURY BILLS	7.91%	.428	99.665	225,000,000.00	224,147,667.27
(INV Type) 12 TREASURY NOTES	12.89%	.750	102.916	355,100,000.00	365,456,218.70
(INV Type) 15 TREASURY L/T	17.76%	1.664	100.552	501,000,000.00	503,764,478.35
(INV Type) 16 T/TP FLOATER	.88%	.770	100.161	25,000,000.00	25,040,326.06
(INV Type) 23 FEDERAL NATIONAL MORTGAGE ASSN	11.47%	3.285	101.673	320,000,000.00	325,352,840.00
(INV Type) 28 FEDERAL FARM CREDIT BANK	2.54%	1.713	100.061	72,000,000.00	72,043,923.61
(INV Type) 30 PHILAC Bonds	14.31%	2.417	2.367	100.189	405,767,170.13
(INV Type) 31 PHILIP FLOATER QTR ACT-360	5.45%	.476	.469	100.004	154,500,000.00
(INV Type) 33 FBCE FLOATER QTR ACT-360	1.76%	.770	.770	100.000	50,000,000.00
(INV Type) 35 PHIL FLOATER MONTHLY	.88%	.228	.228	100.000	25,000,000.00
(INV Type) 37 MTFC FLOATER	.88%	.824	.775	100.135	25,000,000.00
(INV Type) 38 PHIL MULTI STEP	1.76%	.500	.500	100.000	50,000,000.00
(INV Type) 39 PHIL MULTI STEP	1.05%	1.250	1.250	100.000	29,825,000.00
(INV Type) 41 PHIL DISCOUNT NOTES	1.75%	1.200	1.210	99.147	50,000,000.00
(INV Type) 43 FEDERAL HOME LOAN DISC NOTES	4.41%	.114	.114	99.991	49,575,348.34
(INV Type) 1010 PUBLIC TIME DEPOSIT	.54%	2.673	2.673	100.000	124,989,643.67
(INV Type) 1012 COLLATERAL C Dn	13.75%	1.780	1.780	100.000	15,100,000.00
REPORT TOTALS				390,000,000.00	390,000,000.00
ASSETS				2,031,1547	2,817,725,000.00
FIXED					2,835,848,764.03

INVSMT	NO.	DESCRIPTION	CUSIP	FUND	MATURITY	PURCHASE DATE	SAF/PURP	CUPN RATE	YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
	42244	B 7 23 09 1 of 4	912795N31	100	07/23/09	06/25/09	000	000	125	99.990	50,000,000.00	49,995,138.89
	42245	B 7 23 09 2 of 4	912795N31	100	07/23/09	06/25/09	000	000	125	99.990	50,000,000.00	49,995,138.89
	42246	B 7 23 09 3 of 4	912795N31	100	07/23/09	06/25/09	000	000	125	99.990	50,000,000.00	49,995,138.89
	42247	B 7 23 09 4 of 4	912795N31	100	07/23/09	06/25/09	000	000	125	99.990	50,000,000.00	49,995,138.89
	42095	T BILL	912795S44	100	10/22/09	10/29/09	000	1.480	1.502	98.528	50,000,000.00	24,997,569.44
	42160	T BILL	912795R86	9704	01/14/10	02/06/09	000	519	512	99.516	50,000,000.00	49,264,111.11
	42161	T BILL	912795R86	9704	01/14/10	02/06/09	000	519	512	99.516	20,000,000.00	49,257,750.00
SUBTOTAL (Inv Type) 11 TREASURY BILLS												
					9.70%(C)			3.71	448	99.630	295,000,000.00	293,307,947.22
	41862	T NOTE	912828GV0	100	07/31/09	10/23/07	000	4.625	3.864	101.285	5,100,000.00	5,165,542.97
	41863	T NOTE	912828FF0	100	08/15/09	12/31/08	000	4.875	3.41	102.828	25,000,000.00	25,707,011.25
	42135	T NOTE	912828H99	100	08/15/09	03/31/08	000	4.875	3.41	102.828	50,000,000.00	51,414,062.50
	42171	T - NOTE	912828H99	100	08/31/09	03/02/09	000	4.000	5.16	101.740	25,000,000.00	25,435,122.28
	41994	T NOTE	912828H99	100	08/09/09	03/02/09	000	4.000	5.16	101.740	50,000,000.00	50,870,244.57
	42255	T 4.175 12 15 10	912828R09	100	12/15/10	06/31/08	000	2.000	1.677	100.605	25,000,000.00	25,153,167.19
	42256	T 4.375 12 15 10	912828R09	100	12/15/10	06/31/08	000	4.375	745	105.437	50,000,000.00	52,718,557.89
	42257	T 4.375 12 15 10	912828R09	100	12/15/10	06/31/08	000	4.375	745	105.437	50,000,000.00	52,718,557.89
	42258	T 4.375 12 15 10	912828R09	100	12/15/10	06/31/08	000	4.375	745	105.437	25,000,000.00	26,359,272.95
	42238	T 0.875 5 11	912828RUK3	100	05/31/11	06/02/09	000	875	962	99.833	50,000,000.00	49,916,453.11
SUBTOTAL (Inv Type) 12 TREASURY NOTES												
					12.07%(C)			3.764	750	102.916	355,100,000.00	365,456,218.70
	42195	GR 1 625 01 02 11 T12P	16967HAG2	100	01/07/11	04/16/09	000	1.625	1.231	101.112	25,000,000.00	25,278,070.58
	42197	GR 1 625 01 02 11 T12P	16967HAG2	100	01/07/11	04/16/09	000	1.625	1.235	101.105	25,000,000.00	25,278,070.58
	42259	GR 1 625 01 02 11 T12P	17111VAC5	100	03/30/11	04/16/09	000	1.625	1.391	100.522	50,000,000.00	50,261,113.11
	42260	GR 1 625 01 02 11 T12P	17111VAC5	100	06/03/11	06/29/09	000	1.250	1.295	100.001	50,000,000.00	50,000,490.78
	42196	GR 1 625 07 15 11 T12P	16967HAG7	100	06/03/11	06/29/09	000	1.250	1.295	100.001	50,000,000.00	50,000,490.78
	42170	MURBAN STANLEY FUND CTRP										
	42166	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	1.625	1.231	100.793	25,000,000.00	25,039,440.29
	42184	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42187	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42188	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42189	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42190	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42191	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42192	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42193	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42194	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42195	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42196	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42197	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42198	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42199	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42200	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42201	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42202	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42203	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42204	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42205	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42206	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42207	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42208	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42209	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42210	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42211	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42212	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42213	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42214	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42215	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42216	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42217	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42218	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42219	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42220	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42221	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42222	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42223	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42224	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42225	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42226	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42227	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42228	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42229	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42230	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42231	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42232	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42233	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42234	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42235	GR 1 625 01 02 11 T12P	16967HAG2	100	07/15/11	04/16/09	000	2.000	1.948	100.151	25,000,000.00	25,039,440.29
	42236	GR 1 625 01 02 11 T12P	16967HAG2	10								

CITY/COUNTY OF SAN FRANCISCO  
M.P. NEWLIN FANKIN 315-554-4687  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 6/30/09  
MAJOR SORT KEY IS ICCH  
SETTLEMENT DATE BASIS

INVSMT NO	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	GRN/ FORP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
SUBTOTAL (Inv Type) 16 TLIP FLOATER											
				.83%(C)			.829	.770	100.161	25,000,000.00	25,000,000.00
A 42156 FANNIE MAE	3136FHAA3	9704	02/11/11	02/11/09	000	2.000	2.000	100.000	100.000	20,000,000.00	20,000,000.00
A 42221 FANMA 1.75 3 23 11	3139HAAV2	9704	03/23/11	05/12/09	000	1.750	1.750	100.000	100.000	20,000,000.00	20,000,000.00
A 42208 F N M A	3139HAAV4	100	04/29/11	04/29/09	000	1.700	1.700	100.000	100.000	50,000,000.00	50,000,000.00
A 42130 F N M A	3139HAAV6	100	07/28/11	12/30/08	000	4.330	3.553	101.896	101.896	50,947,850.00	50,947,850.00
A 42132 F N M A	3139HAAV8	100	07/28/11	12/30/08	000	4.330	3.553	101.896	101.896	30,568,710.00	30,568,710.00
A 42133 F N M A	3139HAAV9	100	07/28/11	01/02/09	000	4.330	3.558	101.880	101.880	20,376,080.00	20,376,080.00
A 42126 F N M A	3139HAAV1	100	07/28/11	01/02/09	000	4.330	3.558	101.880	101.880	50,940,200.00	50,940,200.00
A 42127 F N M A	3139HAAV2	100	05/06/13	12/22/08	000	4.120	3.596	102.100	102.100	51,050,000.00	51,050,000.00
A 42128 F N M A	3139HAAV3	100	05/06/13	12/22/08	000	4.120	3.596	102.100	102.100	20,420,000.00	20,420,000.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN 12.40%(C)											
							3.579	3.051	101.544	370,000,000.00	370,000,000.00
A 42184 FEDERAL FARM CR BKS GLOB	31331GSR1	100	10/13/10	04/13/09	000	1.200	1.200	100.000	100.000	50,000,000.00	50,000,000.00
A 42237 FICB 2.875 5 6 13	31331GSR7	100	05/06/13	06/01/09	000	2.875	2.875	100.200	100.200	22,043,923.63	22,043,923.63
A 42159 FEDERAL FARM CREDIT	31331GSL1	9704	01/28/14	02/06/09	000	2.800	2.887	99.662	99.662	18,225,000.00	18,225,000.00
SUBTOTAL (Inv Type) 2R FEDERAL FARM CREDIT BANK											
				2.98%(C)			1.931	1.949	99.980	90,225,000.00	90,207,363.61
A 42140 F H L M C	3128XRGD8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	100.000	50,000,000.00	50,000,000.00
A 42140 F H L M C	3128XRGD8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	100.000	50,000,000.00	50,000,000.00
A 42150 F H L M C	3128XRGD8	100	01/23/12	01/23/09	000	1.970	1.970	100.000	100.000	50,000,000.00	50,000,000.00
A 42151 F H L M C	3128XRGD8	100	01/23/12	01/23/09	000	2.300	2.300	100.000	100.000	50,000,000.00	50,000,000.00
A 42216 F H L M C	3128XRGD8	100	01/23/12	05/28/09	000	2.500	2.103	101.531	101.531	50,000,000.00	50,000,000.00
A 42217 F H L M C	3128XRGD8	100	05/04/12	05/05/09	000	2.125	2.125	100.006	100.006	50,765,694.44	50,765,694.44
A 42190 F H L M C	3128XRGD8	100	04/21/14	04/21/09	000	3.000	3.000	100.000	100.000	25,000,000.00	25,000,000.00
A 42206 F H L M C	3128XRGD8	100	04/21/14	04/21/09	000	3.000	3.000	100.000	100.000	30,000,000.00	30,000,000.00
A 42207 F H L M C	3128XRGD8	100	04/21/14	04/21/09	000	3.000	3.000	100.000	100.000	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 30 PHLMC Bonds											
				13.40%(C)			2.417	2.367	100.189	405,000,000.00	405,767,170.14
A 41916 F H L R FLOATER	3133XNFE1	100	11/23/09	12/07/07	000	.476	.537	99.969	99.969	50,000,000.00	50,000,000.00
A 41937 F H L R FLOATER QTR ACT	3133XNFE1	100	11/23/09	01/09/08	000	.476	.436	100.020	100.020	49,964,760.00	49,964,760.00
A 41938 F H L R FLOATER QTR ACT	3133XNFE1	100	11/23/09	01/09/08	000	.476	.436	100.020	100.020	50,000,000.00	50,000,000.00
A 41939 F H L R FLOATER QTR ACT	3133XNFE1	100	11/23/09	01/09/08	000	.476	.436	100.020	100.020	50,000,000.00	50,000,000.00
SUBTOTAL (Inv Type) 31 PHLR FLOATER QTR ACT 360											
				5.10%(C)			.476	.469	100.004	154,500,000.00	154,505,600.00
A 42065 FBCE FLOATER QTR	31331YKX3	100	10/26/09	08/26/08	000	.770	.770	100.000	100.000	50,000,000.00	50,000,000.00

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 6/30/09  
MAJOR SORT KEY IS ICC#  
SETTLEMENT DATE BASIS

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INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
SUBTOTAL	(Inv Type) 31 FCB FLOATER QTR ACT-360			1.65%(C)			.770	.770	100,000.00	50,000,000.00	50,000,000.00
A 42076	F H L B FLOATER MONTHLY	3113XR28	100	12/28/09	09/18/08	000	.228	.228	100,000.00	25,000,000.00	25,000,000.00
SUBTOTAL	(Inv Type) 35 FHLB FLOATER MONTHLY			.83%(C)			.228	.228	100,000.00	25,000,000.00	25,000,000.00
A 42173	UNION BK N A FDIC GTD TL 905266AA0		100	03/16/12	03/23/09	000	.824	.775	100,135.00	25,000,000.00	25,033,725.00
SUBTOTAL	(Inv Type) 37 MTPG FLOATER			.83%(C)			.824	.775	100,135.00	25,000,000.00	25,033,725.00
A 42243	FHLB MULTI STEP	3113XTZ0	100	06/30/10	06/30/09	000	.500	.500	100,000.00	50,000,000.00	50,000,000.00
SUBTOTAL	(Inv Type) 38 FHLB MULTI STEP			1.65%(C)			.500	.500	100,000.00	50,000,000.00	50,000,000.00
A 42214	P N M A MULTI STEP BOND	3136FHTG0	100	11/18/11	05/18/09	000	1.250	1.250	100,000.00	29,825,000.00	29,825,000.00
SUBTOTAL	(Inv Type) 39 FNMA MULTI STEP			.98%(C)			1.250	1.250	100,000.00	29,825,000.00	29,825,000.00
A 42110	P N M A DISCOUNT NOTE	31359RM2	100	08/17/09	12/04/08	000	1.200	1.210	99,147.00	50,000,000.00	49,573,333.33
SUBTOTAL	(Inv Type) 41 FNMA DISCOUNT NOTES			1.64%(C)			1.200	1.210	99,147.00	50,000,000.00	49,573,333.33
A 42241	F H L B	31138H01	100	07/07/09	06/18/09	000	.120	.120	99,994.00	50,000,000.00	49,996,833.33
A 42215	1 of 2	31138SH49	100	07/08/09	06/04/09	000	.110	.110	99,990.00	25,000,000.00	24,997,402.78
A 42246	2 of 2	31138SH49	100	07/08/09	06/04/09	000	.110	.110	99,990.00	50,000,000.00	49,984,805.56
SUBTOTAL	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES			4.13%(C)			.114	.114	99,991.00	125,000,000.00	124,989,041.67
A 42176	FRIDIE MAC DISCOUNT	31397RM3	9704	01/08/10	02/06/09	000	.900	.908	99,160.00	20,000,000.00	19,832,000.00
SUBTOTAL	(Inv Type) 44 FMC DISCOUNT NOTES			.65%(C)			.900	.908	99,160.00	20,000,000.00	19,832,000.00
A 42044	MISSION NATIONAL BANK (H)		100	07/16/09	07/16/08	000	3.900	3.900	100,000.00	100,000.00	100,000.00
A 42045	FIRST NATIONAL BANK (H)		100	07/11/09	07/11/08	000	2.750	2.750	100,000.00	5,000,000.00	5,000,000.00
A 42107	MISSION AVRA CREDIT UNIO		100	05/13/09	11/03/08	000	1.000	1.000	100,000.00	100,000.00	100,000.00
A 42212	BANK OF SAN FRANCISCO (H)		100	05/13/09	05/18/09	000	1.600	1.600	100,000.00	100,000.00	100,000.00
A 42199	FIRST NATIONAL BANK P		100	12/20/10	01/18/09	000	2.650	2.650	100,000.00	10,000,000.00	10,000,000.00

## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 6/30/09

MAJOR SORT KEY IS ICC#

SETTLEMENT DATE BASIS

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INVT/MT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICR)	PURCHASE DATE	SAF/ PUP	CURN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE	SHARES	ROOF VALUE
TOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT												
				5.31%			2.673	2.673	100.000	15,300,000.00		15,300,000.00
42161	COLLATERAL C Dn		100	09/02/09	03/06/09	000	1.320	1.320	100.000	25,000,000.00		25,000,000.00
42266	UBOC COLLATERIZED		100	10/13/09	04/15/09	000	1.200	1.200	100.000	100,000,000.00		100,000,000.00
42117	US BANK COLLATERAL		100	11/23/09	12/09/08	000	2.520	2.520	100.000	15,000,000.00		15,000,000.00
42118	US BANK COLLATERAL		9703	11/23/09	12/09/08	000	2.520	2.520	100.000	35,000,000.00		35,000,000.00
42119	US BANK COLLATERAL	CD	100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00		50,000,000.00
42120	US BANK COLLATERAL	CD	100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00		50,000,000.00
42121	US BANK COLLATERAL	CD	100	12/08/09	12/09/08	000	2.390	2.390	100.000	50,000,000.00		50,000,000.00
42268	B O A COLLATERIZED		100	04/14/10	04/14/09	000	1.450	1.450	100.000	100,000,000.00		100,000,000.00
TOTAL (Inv Type) 1012 COLLATERAL C Dn												
REPORT TOTALS							1.841	1.841	100.000	425,000,000.00		425,000,000.00
ASSETS							1.996	1.996	100.597	3,010,950,000.00		3,010,950,000.00





CITY/COUNTY OF SAN FRANCISCO  
M F NEWLIN PARKING 415 554-487  
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 06/30/09

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION	INVESTMENT MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND YTM %	PAR/SHARES	MARKET VALUE	CURR ACCT INT PRICE SOURCE	INT UNREALIZED GAIN
A 42244 B	7 23 09 1 of 4	06/23/09 07/23/09	912795831	19	100	0.0000	50,000,000.00	50,000,000.00	160.26	4,700.85
A 42245 B	06/23/09 2 of 4	06/23/09 07/23/09	912795831	13	100	0.1250	49,995,138.89	50,000,000.00	160.26	4,700.85
A 42246 B	06/22/09 07/23/09	06/22/09 07/23/09	912795831	13	100	0.0000	50,000,000.00	50,000,000.00	160.26	4,700.85
A 42247 B	06/22/09 1 of 4	06/22/09 07/23/09	912795831	19	100	0.0000	50,000,000.00	50,000,000.00	160.26	4,700.85
A 42248 B	7 23 09 4 of 4	06/23/09 07/23/09	912795831	13	100	0.1250	49,995,138.89	50,000,000.00	160.26	4,700.85
A 42095 T	10/23/08 10/22/09	10/23/08 10/22/09	912795844	13	100	1.4800	24,997,569.44	25,000,000.00	80.13	2,350.44
A 42160 T	02/06/09 01/14/10	02/06/09 01/14/10	912795886	14	9004	1.5021	49,264,111.11	99,93750400000	503,611.13	203,059.78
A 42161 T	02/06/09 01/14/10	02/06/09 01/14/10	912795886	47	9704	1.5125	49,757,750.00	99,81249600000	102,708.33	45,789.67
A 42162 T	02/06/09 01/14/10	02/06/09 01/14/10	912795886	47	9704	1.5125	20,000,000.00	19,962,499.20	41,083.33	18,315.87
SUBTOTAL (Inv Type) 11	9.76% (M)						294,837,499.20	294,837,499.20	647,963.68	281,688.80
							293,907,947.22	99,94915000000		

A 41846 T	07/23/07 07/31/09	07/23/07 07/31/09	912828070	19	100	4.6250	5,100,000.00	5,119,125.00	98,389.85	
A 42144 T	07/23/07 07/31/09	07/23/07 07/31/09	912828070	40	100	3.8643	5,165,542.97	100,375000000	46,417.97	
A 42145 T	07/23/07 07/31/09	07/23/07 07/31/09	912828070	19	100	4.8750	25,000,000.00	25,140,624.00	45,879.53	
A 42146 T	07/23/07 07/31/09	07/23/07 07/31/09	912828070	93	100	3.407	25,707,031.25	100,56249600000	-566,407.24	
A 42171 T	12/31/08 08/15/09	12/31/08 08/15/09	912828070	19	100	4.8750	50,000,000.00	50,281,248.00	915,745.86	
A 42172 T	03/02/09 08/31/09	03/02/09 08/31/09	912828070	93	100	3.407	51,414,062.50	100,56249600000	1,112,814.50	
A 41994 T	03/02/09 08/31/09	03/02/09 08/31/09	912828070	47	100	5.1517	25,435,122.28	25,156,250.00	334,239.13	
A 42255 T	03/11/08 02/28/10	03/11/08 02/28/10	912828070	19	100	4.0000	50,000,000.00	50,312,500.00	668,478.27	
A 42256 T	04/30/09 12/15/10	04/30/09 12/15/10	912828070	47	100	1.3750	25,151,367.19	25,257,812.00	167,119.57	
A 42257 T	04/30/09 12/15/10	04/30/09 12/15/10	912828070	19	100	4.7448	50,000,000.00	52,609,376.00	95,628.42	
A 42258 T	04/30/09 12/15/10	04/30/09 12/15/10	912828070	19	100	4.7448	50,000,000.00	52,609,376.00	95,628.42	
A 42259 T	04/30/09 12/15/10	04/30/09 12/15/10	912828070	19	100	4.7448	26,359,278.95	105,21875200000	47,814.21	
A 42260 T	06/02/09 05/31/11	06/02/09 05/31/11	912828070	54	1000	9.622	49,916,453.21	99,62500000000	37,056.01	
SUBTOTAL (Inv Type) 12	12.00% (M)						355,100,000.00	362,603,499.00	2,917,972.67	
							365,456,218.70	102,11306600000		
A 42195 GR	01/16/09 01/07/11	01/16/09 01/07/11	36967HAG2	19	100	1.6250	25,000,000.00	25,240,775.00	195,225.70	
A 42196 GR	01/16/09 01/07/11	01/16/09 01/07/11	36967HAG2	40	100	1.2309	25,278,090.28	100,96310000000	UTPRCE	
A 42197 GR	01/16/09 01/07/11	01/16/09 01/07/11	36967HAG2	19	100	1.6250	25,000,000.00	25,240,775.00	195,225.70	
A 42198 GR	01/16/09 01/07/11	01/16/09 01/07/11	36967HAG2	47	100	1.2350	25,276,340.28	100,96310000000	UTPRCE	

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INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND	FIN RATE	PAR	SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED GAIN
						SAFETY	YTM			PRICE	SOURCE	UNREALIZED LOSS
A 42197 C	1.625 03 10 11 TLGP			171147AA1	19	100	1.6250	50,000,000.00	50,391,200.00	205,381.94		166,200.00
A 42258	04/16/09 01/30/11			17113VAC5	56	000	1.2500	50,261,111.11	50,782,400,000	UPRICE		
A 42259	06/29/09 03/01/11			17113VAC5	47	000	1.2952	50,000,000.00	49,896,250.00	46,875.00		50,750.00
A 42259	06/29/09 03/01/11			17113VAC5	47	000	1.2500	50,000,000.00	49,812,500,000	SUNGARD		
A 42198 GS	1.625 07 15 11 TLGP			38146FAP8	47	000	1.2952	50,000,402.78	49,812,500.00	46,875.00		
A 42198	04/16/09 07/15/11			38146FAP8	47	000	1.6250	50,000,000.00	50,271,900,000	SUNGARD		
A 42170	MORGAN STANLEY FDIC GTD TLGP			61757UAF7	54	000	1.4391	50,396,340.28	50,508,600.00	361,111.11		
A 42166	04/16/09 09/22/11			36967HAF7	49	000	1.2500	25,000,000.00	25,343,591.75	137,500.00		270,843.75
A 42182	04/02/09 01/27/12			064244AA4	40	000	2.0651	35,211,400.00	35,311,718.75	238,437.50		126,568.75
A 42183	04/02/09 01/27/12			064244AA4	40	000	1.9628	35,211,400.00	35,032,031.25	28,069.45		5,081.25
A 42211	04/02/09 01/27/12			90390QA93	54	000	1.2500	20,000,000.00	20,138,125.00	112,277.78		20,125.00
A 42181 C	2.125 04 30 12 TLGP			17131JUE9	47	000	1.2500	20,000,000.00	20,138,125.00	90,595.56		
A 42191	04/02/09 01/30/12			06050BAG6	47	000	1.9669	25,137,500.00	25,109,750.00	UPRICE		8,928.00
A 42165	04/02/09 04/30/12			481247AK0	47	000	1.9749	25,093,000.00	25,132,525.00	UPRICE		7,750.00
A 42177	04/02/09 06/15/12			06050BAG70	47	000	2.0469	25,119,000.00	25,136,525.00	UPRICE		54,900.00
A 42178	04/02/09 06/15/12			481247AK6	49	000	1.9301	50,000,000.00	50,100,000.00	29,687.39		1,525.00
A 42178	04/02/09 06/15/12			481247AK6	49	000	1.2150	25,000,000.00	25,000,000.00	SUNGARD		185,000.00
A 42178	04/02/09 06/15/12			481247AK6	54	000	2.1341	24,992,250.00	24,992,250.00	7,378.47		117,250.00
SUBTOTAL (Inv Type) 15	TRBACUP LGP						1.8366	501,000,000.00	503,503,565.75	1,898,060.73		811,943.75
							1.6640	503,764,478.35	100,499,714,000			416,128.00
A 42242	MORGAN STANLEY FDIC GTD TLGP			61757UAF0	19	100	8294	25,000,000.00	25,230,468.75	9,215.33		150,141.75
							7700	25,040,325.00	100,921,875,000	SUNGARD		
SUBTOTAL (Inv Type) 16	TLGP FLOATER						8294	25,000,000.00	25,230,468.75	9,215.33		150,141.75
							7700	25,040,325.00	100,921,875,000			
A 42156	FANNIE MAE			3116FBA03	19	9704	2.0000	20,000,000.00	20,137,500.00	155,555.56		117,750.00
A 42221	FNMA 1.75 1 23 11			3119BAV02	19	9704	2.0000	20,000,000.00	20,687,500,000	SUNGARD		
A 42208	F N M A			3119BAPY4	47	000	1.2500	30,000,000.00	30,281,250.00	142,916.66		6,750.00
A 42208	F N M A			3119BAPY4	19	100	1.7000	50,135,458.33	50,937,500,000			
A 42110	F N M A			3119BAPY4	11	000	1.7000	50,000,000.00	50,062,500.00	146,188.89		6,750.00
A 42110	F N M A			3119BAPY4	19	100	4.3100	50,000,000.00	50,146,250.00	SUNGARD		
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00	50,146,250.00	146,188.89		6,750.00
							5.0942	50,000,000.00				

CITY/COUNTY OF SAN FRANCISCO  
NEWLIN PARKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(BHTM2)

DATE  
FUR: 07/01/09 08:44

INVESTMENTS OUTSTANDING AS OF 06/30/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DISTRIBUTION	CUSIP	BOND BOOK	FUND SAFE	FUND CPM RATE	PAY/SHARES	MARKET VALUE	CURR ACCT INT	UNREALIZED GAIN
	TRUCKAGE MATURITY DATE				YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 42111 F N M A	11/01/09 07/28/11	31398ATA	19	100	4.1300	30,000,000.00	30.084,375.00	552,075.00	
A 42112 F N M A	11/01/09 07/29/11	31398ATA	54	100	4.5529	30,000,000.00	100.2812500000	SUNGARD	-484,335.00
A 42113 F N M A	01/02/09 07/29/11	31398ATA	19	100	4.3100	20,000,000.00	20.056,250.00	36P.056.00	
A 42114 F N M A	01/02/09 07/29/11	31398ATA	54	100	4.5576	20,376,080.00	50.2812500000	SUNGARD	129,800.00
A 42115 F N M A	01/02/09 07/28/11	31398ATA	19	100	4.3300	50,000,000.00	50.014,625.00	920,125.00	
A 42116 F N M A	01/02/09 07/28/11	31398ATA	54	100	4.5576	50,940,200.00	100.2812500000	SUNGARD	-508,450.00
A 42117 F N M A	12/22/08 05/06/11	31398APC8	19	100	4.1200	50,000,000.00	50.515,625.00	314,722.22	
A 42118 F N M A	12/22/08 05/06/11	31398APC8	47	100	4.5958	51,050,000.00	101.0312500000	SUNGARD	-534,375.00
A 42119 F N M A	12/22/08 05/06/11	31398APC8	19	100	4.1200	51,050,000.00	101.0312500000	SUNGARD	-534,375.00
A 42120 F N M A	12/22/08 05/06/11	31398APC8	47	100	4.5958	20,420,000.00	101.0312500000	SUNGARD	-214,750.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTG 12.324 (M)									
					3.5794	370,712,298.33	372,140,625.00	3,960,569.44	
					3.0509	375,712,298.33	100.5785470000	200,000.00	
								3,700,215.00	
A 42184 FEDERAL FARM CR BKS GLOBAL	04/13/09 10/13/10	31331GSE1	19	100	1.2000	50,000,000.00	50.015,625.00	130,000.00	15,625.00
A 42185 FEDERAL FARM CR BKS GLOBAL	04/13/09 10/13/10	31331GSE1	41	100	1.2000	50,000,000.00	100.0312500000	SUNGARD	-214,375.00
A 42186 FEDERAL FARM CR BKS GLOBAL	06/03/09 05/06/13	31331GUE7	19	100	2.8750	22,043,920.00	22.048,125.00	96,631.94	48,125.00
A 42187 FEDERAL FARM CR BKS GLOBAL	06/03/09 05/06/13	31331GUE7	52	100	2.8750	22,043,920.00	100.2187500000	SUNGARD	-214,375.00
A 42188 FEDERAL FARM CR BKS GLOBAL	02/06/09 03/28/14	31331GILL1	19	9704	2.8000	18,225,000.00	18.162,351.56	216,877.50	10,251.56
A 42189 FEDERAL FARM CR BKS GLOBAL	02/06/09 03/28/14	31331GILL1	41	000	2.8868	18,163,440.00	99.6562500000	SUNGARD	-54,875.00
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN 2.393 (M)									
					1.9309	90,225,000.00	90,226,101.56	443,509.44	
					1.9484	90,207,363.61	100.0012210000	74,001.56	
A 42148 F H L M C	01/23/09 03/23/12	3128X8C08	19	100	1.9700	50,000,000.00	49,765,625.00	432,305.56	
A 42149 F H L M C	01/23/09 03/23/12	3128X8C08	54	000	1.9700	50,000,000.00	99.5312500000	SUNGARD	-214,375.00
A 42150 F H L M C	01/23/09 03/23/12	3128X8C08	19	100	1.9700	50,000,000.00	49,765,625.00	432,305.56	
A 42151 F H L M C	01/23/09 03/23/12	3128X8C08	54	000	1.9700	50,000,000.00	99.5312500000	SUNGARD	-214,375.00
A 42152 F H L M C	01/23/09 03/23/12	3128X8B31	19	100	1.9700	50,000,000.00	49,765,625.00	432,305.56	
A 42153 F H L M C	01/23/09 03/23/12	3128X8B31	54	000	1.9700	50,000,000.00	99.5312500000	SUNGARD	-214,375.00
A 42154 F H L M C	01/23/09 03/23/12	3128X8B31	19	100	2.3000	50,000,000.00	50,046,875.00	482,361.11	46,875.00
A 42155 F H L M C	01/23/09 03/23/12	3128X8B31	47	100	2.3000	50,000,000.00	100.0937500000	SUNGARD	-211,875.00
A 42156 F H L M C	05/28/09 03/23/12	3128X8A28	19	100	2.3029	50,000,000.00	50,328,125.00	340,277.77	
A 42157 F H L M C	05/28/09 03/23/12	3128X8A28	47	100	2.3029	50,000,000.00	100.0562500000	SUNGARD	-31,250.00
A 42158 F H L M C	05/05/09 05/04/12	3128X8WFS	19	100	3.0000	30,765,694.44	24,968,750.00	84,114.58	
A 42159 F H L M C	05/05/09 05/04/12	3128X8WFS	56	000	3.0000	25,000,000.00	99.8750000000	SUNGARD	-291,666.67
A 42160 F H L M C	05/05/09 05/04/12	3128X8WFS	19	100	3.0000	25,000,000.00	99.8750000000	SUNGARD	-291,666.67
A 42161 F H L M C	05/05/09 05/04/12	3128X8WFS	56	000	3.0000	50,000,000.00	49,453,125.00	175,000.00	54,875.00
A 42162 F H L M C	05/05/09 05/04/12	3128X8WFS	19	100	3.0000	30,000,000.00	29,962,500.00	37,500.00	12,375.00
A 42163 F H L M C	05/05/09 05/04/12	3128X8WFS	56	000	3.0000	30,000,000.00	98.9062500000	SUNGARD	-54,875.00
SUBTOTAL (Inv Type) 30 FILM# Bonds									
					2.4165	405,000,000.00	403,218,750.00	2,962,003.48	
					2.3670	405,767,170.13	99.5501850000	46,875.00	

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE  
INVESTMENTS OUTSTANDING AS OF 06/30/09  
MAJOR SORT KEY IS IC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	FUND YTM TR	PAR/SHARES BOOK	MARKET VALUE	CURR ACCT INT PRICE SOURCE UNREALIZED LOSS
A 41916 F H L R FLOATER	12/07/07 11/23/09	3133XNF61	19	100	4760	50,000,000.00	50,046,875.00	25,783.33
A 41917 F H L R FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	47	000	5366	99,900,000.00	100,093,750,000	SUNGARD
A 41918 F H L R FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	47	000	4364	50,010,000.00	50,046,875.00	25,783.33
A 41919 F H L R FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	47	000	4364	50,010,000.00	100,093,750,000	SUNGARD
A 41919 F H L R FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	19	100	4760	4,500,000.00	4,504,218.75	36,875.00
A 41919 F H L R FLOATER QTR ACT 360	01/09/08 11/23/09	3133XNF61	47	000	4364	4,500,900.00	100,093,750,000	SUNGARD
SUBTOTAL (Inv Type) 31 FHLR FLOATER QTR ACT-36						154,500,000.00	154,644,843.75	79,670.49
A 42065 FPCR FLOATER QTR	08/26/08 10/26/09	31331Y6X3	19	100	7700	50,000,000.00	50,046,875.00	46,875.00
A 42065 FPCR FLOATER QTR	08/26/08 10/26/09	31331Y6X3	54	000	7700	50,000,000.00	100,093,750,000	SUNGARD
SUBTOTAL (Inv Type) 33 FPCR FLOATER QTR ACT-36						100,000,000.00	100,046,875.00	70,583.33
A 42076 F H L R FLOATER MONTHLY	05/18/08 12/28/09	3133XRR28	19	100	2280	25,000,000.00	24,982,187.50	475.00
A 42076 F H L R FLOATER MONTHLY	05/18/08 12/28/09	3133XRR28	54	000	2280	25,000,000.00	99,968,750,000	SUNGARD
SUBTOTAL (Inv Type) 15 FHLR FLOATER MONTHLY						50,000,000.00	475.00	7,812.50
A 42171 UNION BK N A FIDIC QTR TLOG	01/21/09 01/16/12	90526GAA0	19	100	8244	25,000,000.00	25,230,468.75	196,743.75
A 42171 UNION BK N A FIDIC QTR TLOG	01/21/09 01/16/12	90526GAA0	53	000	8244	25,033,725.00	100,921,875,000	SUNGARD
SUBTOTAL (Inv Type) 17 MTRG FLOATER						50,033,725.00	8,587.29	7,812.50
A 42214 FHLR MULTI STEP	06/10/09 06/10/10	1133XTZP0	19	100	5000	50,000,000.00	49,968,750.00	694.44
A 42214 FHLR MULTI STEP	06/10/09 06/10/10	1133XTZP0	15	000	5000	50,000,000.00	99,937,500,000	OFFICE
SUBTOTAL (Inv Type) 18 FHLR MULTI STEP						100,000,000.00	49,968,750.00	11,250.00
A 42214 FHLR MULTI STEP	06/10/09 11/10/11	1133XTZP0	19	100	1,2500	29,825,000.00	29,806,359.38	44,530.38
A 42214 FHLR MULTI STEP	06/10/09 11/10/11	1133XTZP0	43	000	1,2500	29,825,000.00	99,937,500,000	SUNGARD
SUBTOTAL (Inv Type) 19 FHLR MULTI STEP						59,650,000.00	29,806,359.38	11,250.00
A 42214 FHLR MULTI STEP	06/10/09 11/10/11	1133XTZP0	19	100	1,2500	29,825,000.00	99,937,500,000	44,530.38
A 42214 FHLR MULTI STEP	06/10/09 11/10/11	1133XTZP0	43	000	1,2500	29,825,000.00	99,937,500,000	SUNGARD
SUBTOTAL (Inv Type) 19 FHLR MULTI STEP						59,650,000.00	29,806,359.38	11,250.00

CITY COUNTY OF SAN FRANCISCO  
 NEW LIN RANKIN 415-554-4487  
 INVESTMENT INVENTORY WITH MARKET VALUE

(SHEET 1)

INVESTMENTS OUTSTANDING AS OF 06/30/09

MAJOR SORT KEY IS ICC#

DATE  
 06/09/09

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROE	FUND SAFE	FUND CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 42110 F N M A DISCOUNT NOTE 12/04/08 08/17/09		313589XN2	19	100	1.2000	50,000,000.00	49,995,000.00	348,333.34
			47	000	1.2103	49,573,333.33	99,990,000,000.00	UNREFF
SUBTOTAL (Inv Type) 43 FIMA DISCOUNT NOTES		1.651 (M)						73,419.33
					1.2000	50,000,000.00	49,995,000.00	348,333.34
					1.2103	49,573,333.33	99,990,000,000.00	UNREFF
A 42241 F H L B 06/18/09 07/07/09		313385HV2	19	100	1.2000	50,000,000.00	49,999,166.67	112.79
			53	000		49,396,833.33	99,998,333,333.33	SUNCAEP
A 42235 1 of 2 06/04/09 07/08/09		313385H99	19	100	1.1000	25,000,000.00	24,999,513.89	192.12
			40	000	1.1100	25,000,000.00	99,980,555,555.56	SUNCAEP
A 42236 2 of 2 06/04/09 07/08/09		313385H99	19	100	1.1000	50,000,000.00	49,999,027.78	384.24
			40	000	1.1100	49,994,805.56	99,980,555,555.56	SUNCAEP
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC		4.141 (M)						689.16
					1.1140	125,000,000.00	124,997,708.34	UNREFF
					1.1140	124,989,041.67	99,998,167,000.00	UNREFF
A 42176 FREDDIE MAC DISCOUNT 02/06/09 01/08/10		313397BH3	19	9704	.9000	20,000,000.00	19,972,411.11	69,931.31
			47	000	.9076	19,832,000.00	99,862,055,555.56	SUNCAEP
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES		.661 (M)						69,931.31
					.9000	20,000,000.00	19,972,411.11	UNREFF
					.9076	19,832,000.00	99,862,055,555.56	UNREFF
A 42044 MISSION NATIONAL BANK PUBLI 07/16/08 07/16/09			19	100	3.9000	100,000.00	100,000.00	10.83
			60	000		100,000.00	100,000,000,000.00	UNREFF
A 42055 FIRST NATIONAL BANK CD 07/31/08 07/31/09			19	100	2.7500	5,000,000.00	5,000,000.00	69,895.83
			63	000	2.7500	5,000,000.00	100,000,000,000.00	UNREFF
A 42107 MISSION AREA CREDIT UNION 11/03/08 11/03/09			19	100	1.0000	100,000.00	100,000.00	2.78
			62	000	1.0000	100,000.00	100,000,000,000.00	UNREFF
A 42212 BANK OF SAN FRANCISCO CD 05/18/09 05/17/10			19	100	1.6000	100,000.00	100,000.00	4.44
			58	000		100,000.00	100,000,000,000.00	UNREFF
A 42199 FIRST NATIONAL BANK P 01/18/09 12/20/10			19	100	2.6500	10,000,000.00	10,000,000.00	716.11
			63	000		10,000,000.00	100,000,000,000.00	UNREFF
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT		.511 (M)						.80
					2.6732	15,300,000.00	15,300,000.00	UNREFF
					2.6732	15,300,000.00	100,000,000,000.00	UNREFF
A 42163 COLLATERAL C Dn 03/06/09 09/02/09			19	100	1.3200	25,000,000.00	25,000,000.00	107,250.00
			40	000		25,000,000.00	100,000,000,000.00	UNREFF
A 42205 UBOC COLLATERALIZED 04/15/09 10/13/09			19	100	1.2000	100,000,000.00	100,000,000.00	256,666.67
			16	000	1.2000	100,000,000.00	100,000,000,000.00	UNREFF
A 42117 US BANK COLLATERAL 12/09/08 11/23/09			19	100	2.5200	15,000,000.00	15,000,000.00	214,200.00
			44	000	2.5200	15,000,000.00	100,000,000,000.00	UNREFF

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INVESTMENTS OUTSTANDING AS OF 06/30/09  
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND SAFE	FUND CFN RATE	PAR/SHARES	MARKET VALUE	CURR ACOR	INT PRICE	ACCR SOURCE	UNREALIZED GAIN
	H/1/2/3/4/5/6/7/8/9/10/11/12/13/14/15/16/17/18/19/20/21/22/23/24/25/26/27/28/29/30/31/32/33/34/35/36/37/38/39/40/41/42/43/44/45/46/47/48/49/50/51/52/53/54/55/56/57/58/59/60/61/62/63/64/65/66/67/68/69/70/71/72/73/74/75/76/77/78/79/80/81/82/83/84/85/86/87/88/89/90/91/92/93/94/95/96/97/98/99/100/101/102/103/104/105/106/107/108/109/110/111/112/113/114/115/116/117/118/119/120/121/122/123/124/125/126/127/128/129/130/131/132/133/134/135/136/137/138/139/140/141/142/143/144/145/146/147/148/149/150/151/152/153/154/155/156/157/158/159/160/161/162/163/164/165/166/167/168/169/170/171/172/173/174/175/176/177/178/179/180/181/182/183/184/185/186/187/188/189/190/191/192/193/194/195/196/197/198/199/200/201/202/203/204/205/206/207/208/209/210/211/212/213/214/215/216/217/218/219/220/221/222/223/224/225/226/227/228/229/230/231/232/233/234/235/236/237/238/239/240/241/242/243/244/245/246/247/248/249/250/251/252/253/254/255/256/257/258/259/260/261/262/263/264/265/266/267/268/269/270/271/272/273/274/275/276/277/278/279/280/281/282/283/284/285/286/287/288/289/290/291/292/293/294/295/296/297/298/299/300/301/302/303/304/305/306/307/308/309/310/311/312/313/314/315/316/317/318/319/320/321/322/323/324/325/326/327/328/329/330/331/332/333/334/335/336/337/338/339/340/341/342/343/344/345/346/347/348/349/350/351/352/353/354/355/356/357/358/359/360/361/362/363/364/365/366/367/368/369/370/371/372/373/374/375/376/377/378/379/380/381/382/383/384/385/386/387/388/389/390/391/392/393/394/395/396/397/398/399/400/401/402/403/404/405/406/407/408/409/410/411/412/413/414/415/416/417/418/419/420/421/422/423/424/425/426/427/428/429/430/431/432/433/434/435/436/437/438/439/440/441/442/443/444/445/446/447/448/449/450/451/452/453/454/455/456/457/458/459/460/461/462/463/464/465/466/467/468/469/470/471/472/473/474/475/476/477/478/479/480/481/482/483/484/485/486/487/488/489/490/491/492/493/494/495/496/497/498/499/500/501/502/503/504/505/506/507/508/509/510/511/512/513/514/515/516/517/518/519/520/521/522/523/524/525/526/527/528/529/530/531/532/533/534/535/536/537/538/539/540/541/542/543/544/545/546/547/548/549/550/551/552/553/554/555/556/557/558/559/560/561/562/563/564/565/566/567/568/569/570/571/572/573/574/575/576/577/578/579/580/581/582/583/584/585/586/587/588/589/590/591/592/593/594/595/596/597/598/599/600/601/602/603/604/605/606/607/608/609/610/611/612/613/614/615/616/617/618/619/620/621/622/623/624/625/626/627/628/629/630/631/632/633/634/635/636/637/638/639/640/641/642/643/644/645/646/647/648/649/650/651/652/653/654/655/656/657/658/659/660/661/662/663/664/665/666/667/668/669/670/671/672/673/674/675/676/677/678/679/680/681/682/683/684/685/686/687/688/689/690/691/692/693/694/695/696/697/698/699/700/701/702/703/704/705/706/707/708/709/710/711/712/713/714/715/716/717/718/719/720/721/722/723/724/725/726/727/728/729/730/731/732/733/734/735/736/737/738/739/740/741/742/743/744/745/746/747/748/749/750/751/752/753/754/755/756/757/758/759/760/761/762/763/764/765/766/767/768/769/770/771/772/773/774/775/776/777/778/779/780/781/782/783/784/785/786/787/788/789/790/791/792/793/794/795/796/797/798/799/800/801/802/803/804/805/806/807/808/809/810/811/812/813/814/815/816/817/818/819/820/821/822/823/824/825/826/827/828/829/830/831/832/833/834/835/836/837/838/839/840/841/842/843/844/845/846/847/848/849/850/851/852/853/854/855/856/857/858/859/860/861/862/863/864/865/866/867/868/869/870/871/872/873/874/875/876/877/878/879/880/881/882/883/884/885/886/887/888/889/890/891/892/893/894/895/896/897/898/899/900/901/902/903/904/905/906/907/908/909/910/911/912/913/914/915/916/917/918/919/920/921/922/923/924/925/926/927/928/929/930/931/932/933/934/935/936/937/938/939/940/941/942/943/944/945/946/947/948/949/950/951/952/953/954/955/956/957/958/959/960/961/962/963/964/965/966/967/968/969/970/971/972/973/974/975/976/977/978/979/980/981/982/983/984/985/986/987/988/989/990/991/992/993/994/995/996/997/998/999/1000/1001/1002/1003/1004/1005/1006/1007/1008/1009/1010/1011/1012/1013/1014/1015/1016/1017/1018/1019/1020/1021/1022/1023/1024/1025/1026/1027/1028/1029/1030/1031/1032/1033/1034/1035/1036/1037/1038/1039/1040/1041/1042/1043/1044/1045/1046/1047/1048/1049/1050/1051/1052/1053/1054/1055/1056/1057/1058/1059/1060/1061/1062/1063/1064/1065/1066/1067/1068/1069/1070/1071/1072/1073/1074/1075/1076/1077/1078/1079/1080/1081/1082/1083/1084/1085/1086/1087/1088/1089/1090/1091/1092/1093/1094/1095/1096/1097/1098/1099/1100/1101/1102/1103/1104/1105/1106/1107/1108/1109/1110/1111/1112/1113/1114/1115/1116/1117/1118/1119/1120/1121/1122/1123/1124/1125/1126/1127/1128/1129/1130/1131/1132/1133/1134/1135/1136/1137/1138/1139/1140/1141/1142/1143/1144/1145/1146/1147/1148/1149/1150/1151/1152/1153/1154/1155/1156/1157/1158/1159/1160/1161/1162/1163/1164/1165/1166/1167/1168/1169/1170/1171/1172/1173/1174/1175/1176/1177/1178/1179/1180/1181/1182/1183/1184/1185/1186/1187/1188/1189/1190/1191/1192/1193/1194/1195/1196/1197/1198/1199/1200/1201/1202/1203/1204/1205/1206/1207/1208/1209/1210/1211/1212/1213/1214/1215/1216/1217/1218/1219/1220/1221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## CITY/COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN 4 15-554-487

## DETAIL TRANSACTION REPORT - FIXED INCOME

06/01/09 TO 06/30/09

SETTLEMENT DATE BASIS

POOLED FUNDS

FUND: 100

PAGE: 2  
RUN: 07/01/09 09:26:52

INV #	DESCRIPTION/BOOK#	BANK BROK	MATURITY TRADE/	TEN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	ENTRY SETTLE	TYP YIELD	ORIGINAL FACE	PREM / DISC	AMORT / (ACCRET)	SETTLEMENT
42179	JPM 2.125 12.26.12 TIG	19	54	12/26/12	05/29/09 SALE	2.125	-25,000,000.00	-25,018,280.56
42192	JPM 2.125 06.22.12 TIG	19	56	06/26/12	06/03/09 SALE	2.118	-25,000,000.00	-25,360,972.22
42200	FEDL HOME LOAN BK COMS	19	47	06/10/09	06/12/09 MAT	1.850	-50,000,000.00	-49,979,000.00
42201	FEDL HOME LOAN BK COMS	19	56	06/30/09	06/23/09 MAT	2.60	-50,000,000.00	-49,971,833.33
42202	FEDL HOME LOAN BK COMS	19	56	06/30/09	06/23/09 MAT	2.60	-25,000,000.00	-24,985,916.67
42204	WALMART 6.625 7.15.11	19	47	07/15/11	06/17/09 SALE	1.625	-50,000,000.00	-50,396,340.28
42235	1 of 2	19	40	07/08/09	06/04/09 PURC	1.110	25,000,000.00	24,997,402.78
42236	2 of 2	19	40	07/08/09	06/04/09 PURC	1.110	50,000,000.00	49,994,805.56
42237	Fitch 2.875 5 6 13	19	52	06/08/13	05/29/09 PURC	2.875	22,000,000.00	22,043,923.61
42238	1 of 2	19	54	05/31/11	06/01/09 PURC	2.875	50,000,000.00	49,916,453.21
42241	F H L B	19	53	07/07/09	06/17/09 PURC	1.120	50,000,000.00	49,996,833.33
42242	MORGAN STANLEY FDIC OT	19	03/13/12	06/15/09 INTR	1.526	-1,166.67	-3,251.67	-49,996,833.33
42243	PHIL MULTI STEP	19	15	06/30/09	06/18/09 PURC	1.467	50,000,000.00	50,000,000.00
42244	B 7 23 09 1 of 4	19	13	07/23/09	06/24/09 PURC	1.125	50,000,000.00	49,995,138.89
42245	B 7 23 09 2 of 4	19	13	07/23/09	06/25/09 PURC	1.125	50,000,000.00	49,995,138.89
42246	B 7 23 09 3 of 4	19	13	07/23/09	06/25/09 PURC	1.125	50,000,000.00	49,995,138.89
42247	B 7 23 09 4 of 4	19	13	07/23/09	06/24/09 PURC	1.125	25,000,000.00	24,997,569.44
42248	T BILL	19	11	06/24/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42249	T BILL	19	11	06/25/09	06/04/09 MAT	1.115	50,000,000.00	49,996,645.83
42249	T BILL	19	11	06/25/09	06/03/09 PURC	1.115	-50,000,000.00	-49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000.00	49,996,645.83
42250	T BILL	19	11	06/25/09	06/25/09 PURC	1.115	50,000,000	

\* ACTIVE TRANSACTIONS \*

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 4 15 - 554 - 4 487  
DETAIL TRANSACTION REPORT - FIXED INCOME

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06/01/09 TO 06/30/09  
SETTLEMENT DATE BASIS  
100 POOLED FUNDS

INC #	DB/CR	SECTION	ISSUE #	DATE	PROF	MATURITY	TRADE/ENTRY	SETTLE	TXN COUPON	YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT / (ACCRET)	(GAIN) / (LOSS) SETTLEMENT
42250	T	BILL		19	11	06/25/09	06/25/09	MAT	.115	-50,000,000.00	-49,996,645.83	-3,354.17		50,000,000.00
com				19	11	06/30/09	06/25/09		.115					
42251	T	BILL		19	11	06/25/09	06/03/09	PURC	.115	25,000,000.00	24,998,322.92	-1,677.08		-24,996,322.92
com				11		06/25/09	06/04/09		.115					
42252	T	BILL		19	56	06/30/09	06/25/09	MAT	.115	-25,000,000.00	-24,998,322.92	-1,677.08		25,000,000.00
com				19	56	06/04/09	06/04/09	MAT	.150	-50,000,000.00	-49,995,208.33	-4,791.67		50,000,000.00
42253	T	BILL		19	56	06/30/09	06/04/09	MAT	.150	-50,000,000.00	-49,995,208.33	-4,791.67		50,000,000.00
com				19	56	06/04/09	06/04/09	MAT	.150	-50,000,000.00	-49,995,208.33	-4,791.67		50,000,000.00
42254	T	BILL		19	56	06/04/09	06/04/09	MAT	.150	-50,000,000.00	-49,995,208.33	-4,791.67		50,000,000.00
com				19	56	06/30/09	06/04/09		.150					
42255	T	4.375 12 15 10		19	40	12/15/10	06/25/09	PURC	4.375	50,000,000.00	52,718,557.89	2,718,557.89		52,716,557.89
com				19	40	12/15/10	06/25/09		.745					
42256	T	4.375 12 15 10		19	40	12/15/10	06/25/09	PURC	4.375	50,000,000.00	52,718,557.89	2,718,557.89		52,716,557.89
com				19	40	12/15/10	06/25/09		.745					
42257	T	4.375 12 15 10		19	40	12/15/10	06/25/09	PURC	4.375	25,000,000.00	26,359,278.95	1,359,278.95		26,357,278.95
com				19	40	12/15/10	06/25/09		.745					
42258	T	CITIGROUP FPG INC GTD		19	47	06/03/11	06/26/09	PURC	1.250	50,000,000.00	50,000,402.78	402.78		-50,000,402.78
com				19	47	06/03/11	06/26/09		1.295					
42259	T	CITIGROUP FPG INC GTD		19	47	06/03/11	06/26/09	PURC	1.250	50,000,000.00	50,000,402.78	402.78		50,000,402.78
com				19	47	06/03/11	06/26/09		1.295					

## ♦ ACTIVE TRANSACTIONS ♦

CITY/COUNTY OF SAN FRANCISCO  
MMR. NEWLIN RANKIN 415-554-4487  
DETAIL TRANSACTION REPORT - FIXED INCOME

DETAIL TRANSACTION REPORT - FIXED INCOME

06/01/09 TO 06/30/09

REPORT GRANT TOTAL 00/30/

## ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	ASSETS					(GAIN)/ LOSS	SETTLEMENT
				BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)			
PURC ( 19)	-.50%	922,000.00	.00	828,717,865.30	6,717,865.30					-828,717,865.30
SALE ( 17)	1.86%	552,600,000.00	.00	-565,088,903.79	-125,889,03.79			-4,091,708.88	-3,699,121.15	571,872,186.07
REAL ( 1)	1.677	-25,000,000.00	.00	-25,151,367.19	-151,367.19			-145,380.43	1,007,547.75	
ADM ( 1)								-11	-126,953.12	25,423,700.74
INTR ( 7)	1.631			-178,469.20				-1,029,859.71		
MAT ( 10)	1.165	-450,000,000.00	.00	-449,910,635.40				-89,364.60		449,910,635.40

CITY / COUNTY OF SAN FRANCISCO  
 M P NEWLIN BANKIN 415-554-487  
 \* ACTIVE TRANSACTIONS \*  
 DETAIL TRANSACTION REPORT  
 06/01/09 TO 06/30/09  
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IN #	DESCRIPTION/POOL#	BANK	BK#	MATURITY	TRADE/	TXN	COUPON	PAR	BOOK	(GAIN)/LOSS
USER	NAME	CASH	DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL	VALUE	SETTLEMENT
42044	MISSION NATIONAL BANK	19	07/16/09	06/30/09	INTR		3.900			
42107	MISSION AREA CREDIT UN	19	11/03/09	06/30/09	INTR		3.900			985.83
42124	UNION BANK COLLEATEPA	19	06/10/09	06/30/09	MAT		1.000			252.78
42125	UNION BANK COLLEATEPA	19	06/02/09	06/02/09	MAT		2.520	-50,000,000.00	-50,000,000.00	50,315,000.00
42199	FIRST NATIONAL BANK P	19	06/08/09	06/02/09	INTR		2.520	-50,000,000.00	-50,000,000.00	50,315,000.00
42212	BANK OF SAN FRANCISCO	19	12/20/10	06/30/09	INTR		2.650			66,986.11
		19	05/17/10	06/30/09	INTR		1.600			-191.11
		06/30/09	06/30/09	06/30/09			1.600			391.11

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

\* ACTIVE TRANSACTIONS \*

DETAIL TRANSACTION REPORT - FIXED INCOME

06/01/09 TO 06/30/09  
REPORT GRAND TOTALS

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TYPE/ TZN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
ASSETS									
INTR	2.616								
( 4)	2.520	-1000000000.00							
MAT									
( 2)									
				-1000000000.00			-630,000.00		100,630,000.00
							-68,415.83		





(EIS / FINANCIAL)

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

EARNED INCOME SUMMARY

06/01/09 THROUGH 06/30/09

SHORT KEYS ARE FUND, ICCH MATD,

FUND: 100 POOLED FUNDS

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RUN: 07/01/09 09:26:47

INSTRUMENT NO.	INSTRUMENT DATE	COPIES DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL NET EARNING
422806	01/21/09	1	9700 F H L M C	01/23/12	50,000,000.00	50,000,000.00	1.997			8,468,414
423151	01/21/09	2	4000 PHILM Bonds	01/30/12	50,000,000.00	50,000,000.00	2.332			9,604,513
422135	05/26/09	2	5000 F H L M C	03/23/12	50,000,000.00	50,765,694.44	2.120			86,419,513
422139	05/05/09	2	3250 PHILM 2 125 5 4 12	05/04/12	25,000,000.00	25,001,475.69	2.154			44,270,841
422806	04/21/09	1	0000 PHILM 3 SMT	04/21/14	50,000,000.00	50,000,000.00	3.042			125,000,000
422066	04/21/09	1	0000 F H L M C	04/21/14	50,000,000.00	50,000,000.00	3.042			125,000,000
422207	04/21/09	3	0000 F H L M C	04/21/14	50,000,000.00	50,000,000.00	3.042			125,000,000
SUBTOTAL (ICCH)			13.40% (C) 1214 DAYS		405,000,000.00	405,767,170.13	6.639		2,438,106.95	2,709,335.72
419416	12/30/08		4900 F H L R FLOATER	11/23/09	50,000,000.00	49,984,700.00	.498			20,433,566
419507	01/09/09		4700 F H L R FLOATER	11/23/09	50,000,000.00	50,030,000.00	.472			16,494,793
419508	01/09/09		4700 F H L R FLOATER	11/23/09	50,000,000.00	50,030,000.00	.472			19,394,793
419513	01/09/09		4700 F H L R FLOATER	11/23/09	4,500,000.00	4,500,900.00	.472			1,745,513
SUBTOTAL (ICCH)			31 PHIL FLOATER QTR 5.10% (C)	146 DAYS	154,500,000.00	154,505,600.00	.480		.00	61,008,49
420655	08/26/08		7700 PFCH FLOATER QTR	10/26/09	50,000,000.00	50,000,000.00	.781		.00	32,083.33
SUBTOTAL (ICCH)			33 PFCH FLOATER QTR 1.65% (C)	118 DAYS	50,000,000.00	50,000,000.00	.781		.00	32,083.33
420706	09/18/08		2280 F H L B FLOATER MONTHLY	12/28/09	25,000,000.00	25,000,000.00	.238		5,080.50	4,899.94
SUBTOTAL (ICCH)			35 PHIL FLOATER MON .83% (C)	181 DAYS	25,000,000.00	25,000,000.00	.238		5,080.50	4,899.94
421001	09/22/08		2894 F H L M FLOATER MONTHLY	09/21/09	18,500,000.00	18,510,121.35	1.942	06/09/09	2,509.12	7,890.41
421003	09/22/08		2894 F H L M FLOATER MONTHLY	09/21/09	50,000,000.00	50,027,355.00	1.942	06/09/09	6,781.42	21,296.42
SUBTOTAL (ICCH)			36 PHILM FLOATER MO	0 DAYS	.00	.00	1.942		9,290.54	29,178.83
421713	03/23/09		8244 UNION BK N A FDIC GTD TL	03/16/12	25,000,000.00	25,033,725.00	1.244		89,722.11	25,602.55
SUBTOTAL (ICCH)			37 MTGS FLOATER .83% (C)	990 DAYS	25,000,000.00	25,033,725.00	1.244		89,722.11	25,602.55
422243	06/30/09		5000 PHILM MULTI STEP	06/30/10	50,000,000.00	50,000,000.00	.507		.00	694.44
SUBTOTAL (ICCH)			38 PHIL MULTI STEP 1.65% (C)	365 DAYS	50,000,000.00	50,000,000.00	.507		.00	694.44
422214	05/18/09		12500 F N M A MULTI STEP BOND	11/18/11	29,825,000.00	29,825,000.00	1.267		.00	31,067.71
SUBTOTAL (ICCH)			39 PHIL MULTI STEP .98% (C)	871 DAYS	29,825,000.00	29,825,000.00	1.267		.00	31,067.71
421110	12/04/08		12000 F N M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,333.33	1.227		.00	50,000.00



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(ETS / ERENETS)

## EARNED INCOME SUMMARY

06/01/09 THROUGH 06/30/09

SORT KEYS ARE FUND, IC#, MATD

FUND: 100 POOLED FUNDS

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INV PURCHASE NO.	DATE	COMPN RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD / YIELD PER	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
SUBTOTAL (IC#) 41 FIMA DISCOUNT NO 1.64% (C) 48 DAYS 50,000,000.00 49,573,333.33 1.227 .00 50,000.00										
42200 04/07/09	2600	FEDL HOME LOAN	FR CONS D	06/09/09	50,000,000.00	49,979,000.00	.243	MATURED	21,000.00	
42201 04/06/09	2600	FEDL HOME LOAN	FR CONS D	06/23/09	50,000,000.00	49,971,833.33	.264	MATURED	28,166.67	
42202 04/06/09	2600	FEDL HOME LOAN	FR CONS D	06/23/09	25,000,000.00	24,985,916.67	.264	MATURED	14,083.33	
42241 06/18/09	1200	F H L B	1100 1 of 2	07/03/09	50,000,000.00	49,996,833.33	.006			
42235 06/04/09	1100	1 of 2	1100 2 of 2	07/08/09	25,000,000.00	24,997,402.78	.010			
42236 06/04/09	1100	2 of 2		07/08/09	50,000,000.00	49,994,805.56	.010			
SUBTOTAL (IC#) 43 FEDERAL HOME LOA 4.13% (C) 7 DAYS 125,000,000.00 124,989,041.67 .118 63,250.00 15,272.50										
42044 07/16/08	3-9000	MISSION NATIONAL BANK	FR	07/16/09	100,000.00	100,000.00	3.954		985.83	
42055 07/11/08	2-7900	FIRST NATIONAL BANK	CD	07/31/09	5,000,000.00	5,000,000.00	2.788			
42107 07/03/08	1-6000	MISSION AREA CREDIT UN	11/03/09	100,000.00	100,000.00	1.014			252.78	
42212 06/18/09	1-6000	BANK OF SAN FRANCISCO	CD	05/17/10	100,000.00	100,000.00	1.622		34.11	
42199 03/18/09	2-6500	FIRST NATIONAL BANK	P	12/20/10	10,000,000.00	10,000,000.00	2.687		183.33	
SUBTOTAL (IC#) 1010 PUBLIC TIME DE .51% (C) 364 DAYS 15,300,000.00 15,300,000.00 2.710 68,415.83 34,083.32										
42134 12/04/08	2-5200	UNION BANK	COLLATERAL	06/02/09	50,000,000.00	50,000,000.00	2.555	MATURED	315,000.00	
42125 12/04/08	2-5200	UNION BANK	COLLATERAL	06/02/09	50,000,000.00	50,000,000.00	2.555	MATURED	315,000.00	
42163 01/06/09	1-1200	COLLATERAL C D		09/02/09	25,000,000.00	25,000,000.00	1.338			
42205 04/15/09	1-2900	FRNC	COLLATERAL	10/13/09	100,000.00	100,000.00	1.217			
42117 12/09/08	2-5200	FRNC	COLLATERAL	11/23/09	15,000,000.00	15,000,000.00	2.555			
42119 12/09/08	2-5200	FRNC	COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423			
42120 12/09/08	2-5200	FRNC	COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423			
42121 12/09/08	2-5200	FRNC	COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423			
42122 12/09/08	2-5200	FRNC	COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423			
42123 12/09/08	2-5200	FRNC	COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423			
42124 12/09/08	2-5200	FRNC	COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423			
SUBTOTAL (IC#) 1012 COLLATERAL C D 12.88% (C) 172 DAYS 390,000,000.00 390,000,000.00 1.811 630,000.00 985,583.33										
SUBTOTAL (FIND) 100 FVLED FINDS - ASSETS 575 DAYS 2817725000.00 2835598753.01 8,873,256.08 0.43 429,411										
SUBTOTAL (FIND) 100 FVLED FINDS NET 575 DAYS 2817725000.00 2835598753.01 8,873,256.08 0.43 429,411										

CITY/COUNTY OF SAN FRANCISCO  
M.P. NEWLIN RANKIN 415-554-4487

(ELS / EPREIS)

EARNED INCOME SUMMARY

06/01/09 THROUGH 06/30/09

SHORT KEYS ARE FUND, ICCH, WARD

FUND: 100

POOLED FUNDS

PAGE: 5  
RUN: 07/01/09 09:26:57

INV NO.	PURCHASE DATE	COUNT DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ SOLD/MAT	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
------------	------------------	---------------	-------------	------------------------------	------------------------------------	-------------------------	--------------------	------------------	--------------------------------	-----------------------

FUND STATISTICS

-----  
AVERAGE DAILY INVESTMENT BALANCE : 2,948,269,742.05  
EARNED INTEREST YIELD THIS PERIOD : 3.260  
WEIGHTED AVG YIELD AT END OF PERIOD : 3.560  
TOTAL INTEREST EARNED FOR FUTURE BENEFIT: 10,801,070.48

LIABILITIES

.000  
.000

## EARNED INCOME SUMMARY

PAGE: 6

RUN: 07/01/09 09:26.57

FUND: 9703 SFUSD TRANS 08-09

RUN: 07/01/09 09:26:57

INV NO.	PERFORMANCE DATE	CURRON DATE	DESCRIPTION	TICKER / Maturity DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365 SOLD/MAT	DATE	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42118	12/09/08	2.5200	US BANK COLLATERAL	11/23/09	35,000,000.00	35,000,000.00	2.555			73,500.00
SUBTOTAL (ICCS) 1012 COLLATERAL C D 1.16% (C) 146 DAYS 35,000,000.00 35,000,000.00 2.555 .00 73,500.00										
SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- ASSETS 35,000,000.00 35,000,000.00 .00 73,500.00										
SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- NET 35,000,000.00 35,000,000.00 .00 73,500.00										
FUND STATISTICS										
ASSETS										
AVERAGE DAILY INVESTMENT BALANCE : 35,000,000.00										
EARNED INTEREST YIELD THIS PERIOD : 2.555										
WEIGHTED AVG YIELD AT END OF PERIOD : 2.555										
TOTAL INTEREST EARNED F/YR FUTURE RECEIPT : 499,800.00										
LIABILITIES										

CITY/COUNTY OF SAN FRANCISCO  
MP NEWLIN RANKIN 415-554-4487

EARNED INCOME SUMMARY

06/01/09 THROUGH 06/30/09

SHORT KEYS ARE FUND, ICC# MATD

FUND: 9704

SPUSD BONDS 2006B

PAGE: 7  
RUN: 07/01/09 09:26:57

INV NO.	PURCHASE DATE	COMMON DATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL-NET EARNINGS
42160	02/06/09	-5190	T BILL	01/14/10	50,000,000.00	49,757,750.00	.520			21,250.00
42161	02/06/09	-5190	T BILL	01/14/10	20,000,000.00	19,903,100.00	.520			8,500.00
SUBTOTAL (ICCN) 11 TREASURY BILLS				198 DAYS	70,000,000.00	69,660,850.00	.520			29,750.00
42156	02/11/09	2,0000	FANNIE MAE	02/11/11	20,000,000.00	20,000,000.00	2.028			33,333.34
42221	05/12/09	1.7500	FIMA 1.75 3 23 11	03/23/11	30,000,000.00	30,359,458.33	1.244			41,044.12
SUBTOTAL (ICCN) 23 FEDERAL NATIONAL				615 DAYS	50,000,000.00	50,359,458.33	1.555			64,377.46
42159	02/06/09	2.8000	FEDERAL FARM CREDIT	01/28/14	18,225,000.00	18,163,440.00	2.929			41,728.64
SUBTOTAL (ICCN) 28 FEDERAL FARM CFE				1673 DAYS	18,225,000.00	18,163,440.00	2.929			41,728.64
42176	02/06/09	.9000	FREDDIE MAC DISCOUNT	01/08/10	20,000,000.00	19,832,000.00	.920			15,000.00
SUBTOTAL (ICCN) 44 FMC DISCOUNT NOT				192 DAYS	20,000,000.00	19,832,000.00	.920			15,000.00
SUBTOTAL (FUND) 9704 SPUSD BONDS 2006B- ASSETS				499 DAYS	158,225,000.00	158,015,748.33				152,856.10
SUBTOTAL (FUND) 9704 SPUSD BONDS 2006B- NET					158,225,000.00	158,015,748.33				152,856.10

FUND STATISTICS

ASSETS		LIABILITIES	
AVERAGE DAILY INVESTMENT BALANCE	158,015,748.33		
EARNED INTEREST YIELD THIS PERIOD	1.177		
WEIGHTED AVG YIELD AT END OF PERIOD	1.177		
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	716,282.47		

GRAND TOTAL	100.00% (C)	566 DAYS	3010950000.00	3028914501.34	3.823	8,873,256.08	9,870,305.51
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## CITY AND COUNTY OF SAN FRANCISCO

## OFFICE OF THE TREASURER



José Cisneros  
TREASURER

Pauline Marx  
Chief Assistant Treasurer

Newlin Rankin  
Chief Investment Officer

August 20, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics for July 31, 2009

<u>Year to Date Statistics</u>	<u>Pooled Fund</u>	<u>All</u>
Interest Received	4,252,900.68	4,682,235.68
Total Net Earnings	1,481,953.48	1,825,124.19
Earned Income Yield	0.643%	0.739%
Average Age of Portfolio in Days	580	515

<u>Funds in the Current Month</u>	<u>Pooled Fund</u>	<u>All</u>
Cost of Securities *	2,677,541,702.15	2,870,299,661.66
Market Value *	2,673,506,594.81	2,866,565,715.21
Accrued Interest	11,235,891.45	12,296,664.01
Earned Yield for the month	0.643%	0.739%

\* Less Cash

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2008. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

*José Cisneros*  
José Cisneros  
Treasurer

GOVERNMENT  
DOCUMENTS DEPT

AUG 27 2009

Ben Rosenfield, Controller (w/Enc.)  
Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds  
Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, S. MacDonald, P. Marx  
Transportation Authority - David Murray, San Francisco Public Library - 2 copies  
Office Copy

SAN FRANCISCO  
PUBLIC LIBRARY

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/09 THROUGH 7/31/09

PAGE: 1  
RUN: 08/04/09 12:01:57

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,206,525.02	.00	46,375.66	N/A	4,252,900.68
TOTAL NET EARNINGS THIS PERIOD:	1,447,059.19	.00	34,894.29	N/A	1,481,953.48
AVERAGE DAILY PORTFOLIO BALANCE:	2,700,281,626.72	.00	15,248,387.10	N/A	2,715,530,013.82
EARNED INCOME YIELD THIS PERIOD:	.631	.000	2.694	N/A	.643
END OF PERIOD PORTFOLIO BALANCE:	2,662,341,702.15	.00	15,200,000.00	N/A	2,677,541,702.15
CURRENT AMORTIZED BOOK VALUE:	2,660,031,472.08	.00	15,200,000.00	N/A	2,675,231,472.08
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.432	.000	2.369	N/A	1.437
WEIGHTED AVERAGE DAYS TO MATURITY:	580.96	.00	456.15	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	522.19	.00	456.15	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.643

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/09 THROUGH 7/31/09

PAGE: 1  
RUN: 08/04/09 12:01:58

FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	.00	.00	N/A	75,950.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	115.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	115.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

7/01/09 THROUGH 7/31/09

FUND: 9704 SFUSD BONDS 2006B

PAGE: 1  
RUN: 08/04/09 12:01:58

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	429,335.00	.00	.00	N/A	429,335.00
TOTAL NET EARNINGS THIS PERIOD:	267,220.71	.00	.00	N/A	267,220.71
AVERAGE DAILY PORTFOLIO BALANCE:	157,926,835.52	.00	.00	N/A	157,926,835.52
EARNED INCOME YIELD THIS PERIOD:	1.992	.000	.000	N/A	1.992
END OF PERIOD PORTFOLIO BALANCE:	157,757,959.51	.00	.00	N/A	157,757,959.51
CURRENT AMORTIZED BOOK VALUE:	157,763,566.31	.00	.00	N/A	157,763,566.31
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.102	.000	.000	N/A	1.102
WEIGHTED AVERAGE DAYS TO MATURITY:	487.34	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	487.34	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.992

7/1/09 - 7/31/09, ALL Funds

#	Description	Coupon Rate	Trading Yield	Book Price	Par Value	Book Value
1	ICC Grp 11 TREASURY BILLS	0.33	0.45	99.66	225,000,000.00	224,243,558.33
2	ICC Grp 12 TREASURY NOTES	4.14	0.74	104.34	325,000,000.00	339,111,145.07
3	ICC Grp 15 TREASURY LGP	1.94	1.66	100.76	551,000,000.00	555,166,457.51
4	ICC Grp 16 TLGP FLOATER	0.83	0.77	100.16	25,000,000.00	25,040,325.00
5	ICC Grp 22 FEDERAL HOME LOAN BANK	2.13	2.17	99.88	19,000,000.00	18,976,250.00
6	ICC Grp 23 FEDERAL NATIONAL MORTGAGE ASSN	3.41	3.05	101.48	170,000,000.00	172,520,000.00
7	ICC Grp 28 FEDERAL FARM CREDIT BANK	2.88	2.88	100.20	22,000,000.00	22,043,923.61
8	ICC Grp 30 FHLMC Bonds	2.34	2.26	100.26	490,000,000.00	491,298,236.80
9	ICC Grp 31 FHLB FLOATER QTR ACT-360	0.48	0.45	100.01	119,500,000.00	119,516,310.00
10	ICC Grp 33 FFCB FLOATER QTR ACT-360	0.77	0.77	100.00	50,000,000.00	50,000,000.00
11	ICC Grp 35 FHLB FLOATER MONTHLY	0.21	0.21	100.00	25,000,000.00	25,000,000.00
12	ICC Grp 37 MTFG FLOATER	0.82	0.77	100.13	25,000,000.00	25,033,725.00
13	ICC Grp 38 FHLB MULTI STEP	0.50	0.50	100.00	50,000,000.00	50,000,000.00
14	ICC Grp 39 FNMA MULTI STEP	1.25	1.25	100.00	29,825,000.00	29,825,000.00
15	ICC Grp 41 FNMA DISCOUNT NOTES	1.20	1.21	99.15	50,000,000.00	49,573,333.33
16	ICC Grp 43 FEDERAL HOME LOAN DISC NOTES	-	0.15	99.99	75,000,000.00	74,993,437.50
17	ICC Grp 1010 PUBLIC TIME DEPOSIT	2.34	2.34	100.00	15,200,000.00	15,200,000.00
18	ICC Grp 1012 COLLATERAL CDs 1	1.78	1.78	100.00	390,000,000.00	390,000,000.00
19	ICC Grp 1012 COLLATERAL CDs 2	2.52	2.52	100.00	35,000,000.00	35,000,000.00
20	ICC Grp 11 TREASURY BILLS	0.52	0.51	99.52	70,000,000.00	69,660,850.00
21	ICC Grp 12 TREASURY NOTES	1.13	0.96	100.38	30,000,000.00	30,113,009.51
22	ICC Grp 23 FEDERAL NATIONAL MORTGAGE ASSN	2.00	2.00	100.00	20,000,000.00	20,000,000.00
23	ICC Grp 28 FEDERAL FARM CREDIT BANK	2.80	2.89	99.60	18,225,000.00	18,152,100.00
24	ICC Grp 44 FMC DISCOUNT NOTES	0.90	0.91	99.16	20,000,000.00	19,832,000.00
25	Grand Total	1.96	1.49	100.72	2,849,750,000.00	2,870,299,661.66

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

INVESTMENT MATURITY DISTRIBUTION  
AS OF 07/31/09

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RUN: 08/04/09 11:56:09

ALL FUNDS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	\$	CTW %
1 TO 2 MONTHS	08/01/09-09/30/09	10	400,851,584.90	14.0	14.0
2 TO 3 MONTHS	10/01/09-10/31/09	3	199,264,111.31	6.9	20.9
3 TO 4 MONTHS	11/01/09-11/30/09	7	169,616,310.00	5.9	26.8
4 TO 5 MONTHS	12/01/09-12/31/09	4	89,492,850.00	3.1	32.0
5 TO 6 MONTHS	01/01/10-01/31/10	3	89,492,850.00	3.1	36.0
6 TO 12 MONTHS	02/01/10-07/31/10	5	180,251,367.19	6.3	42.3
12 TO 18 MONTHS	08/01/10-01/31/11	8	297,987,661.03	10.4	52.7
18 TO 24 MONTHS	02/01/11-07/31/11	9	386,110,492.85	13.5	66.1
24 TO 36 MONTHS	08/01/11-07/31/12	20	565,110,492.85	20.1	98.8
36 TO 48 MONTHS	08/01/12-07/31/13	5	169,556,175.61	5.9	94.8
48 TO 60 MONTHS	08/01/13-07/31/14	4	148,152,100.00	5.2	100.0
60 TO 72 MONTHS	08/01/14-07/31/15	0		.0	100.0
72 TO 84 MONTHS	08/01/15-07/31/16	0		.0	100.0
84 TO 120 MONTHS	08/01/16-07/31/19	0		.0	100.0
120 TO *** MONTHS	08/01/19-	0		.0	100.0
GRAND TOTALS		78	2,870,239,661.66		

Total number of funds represented: 3

CITY/COUNTY OF SAN FRANCISCO  
M.R. INVESTMENT INVENTORY  
INVESTMENTS OUTSTANDING AS OF 7/31/09

PAGE: 1  
DATE: 08/04/09 11:56:05

MAJOR SORT KEY IS ICCH  
SETTLEMENT DATE BASIS

SUMMARY DESCRIPTION

	ICCH DATE	TERMS YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	8.37%(C)	.325	.448 99.664	225,000,000.00	224,243,558.33
(Inv Type) 12 TREASURY NOTES	12.67%(C)	4.153	.737 104.342	325,000,000.00	339,111,145.07
(Inv Type) 13 TREASURY LGT	20.73%(C)	1.945	1.659 100.756	551,000,000.00	555,166,457.51
(Inv Type) 14 TIGP FLOATER	.94%(C)	.829	.770 100.161	25,000,000.00	25,040,325.00
(Inv Type) 15 TIGP FLOATER	.71%(C)	2.125	2.168 99.875	15,000,000.00	18,976,250.00
(Inv Type) 16 FEDERAL HOME LOAN BANK	6.44%(C)	3.419	3.046 101.482	170,000,000.00	172,520,000.00
(Inv Type) 17 FEDERAL FARM CREDIT BANK	.82%(C)	2.875	2.875 100.200	22,000,000.00	22,043,923.61
(Inv Type) 18 PUBLIC Bonds	18.35%(C)	2.344	2.264 100.265	490,000,000.00	491,298,236.80
(Inv Type) 19 PUBLIC FLOATER QTR ACT-360	4.46%(C)	.476	.449 100.014	119,500,000.00	119,516,310.00
(Inv Type) 20 PUBLIC FLOATER QTR ACT-360	1.87%(C)	.770	.770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 21 PUBLIC FLOATER MONTHLY	.93%(C)	.205	.205 100.000	25,000,000.00	25,000,000.00
(Inv Type) 22 PUBLIC FLOATER	.93%(C)	.824	.775 100.135	25,000,000.00	25,033,725.00
(Inv Type) 23 PUBLIC MULTI STEP	1.87%(C)	.500	.500 100.000	50,000,000.00	50,000,000.00
(Inv Type) 24 PUBLIC MULTI STEP	1.11%(C)	1.250	1.250 100.000	29,825,000.00	29,825,000.00
(Inv Type) 25 PUBLIC DISCOUNT NOTES	1.85%(C)	1.200	1.210 99.147	50,000,000.00	49,573,333.33
(Inv Type) 26 FEDERAL HOME LOAN DISC NOTES	2.80%(C)	.000	.150 99.991	75,000,000.00	74,993,437.50
(Inv Type) 27 PUBLIC TIME DEPOSIT	.57%(C)	2.336	2.336 100.000	15,200,000.00	15,200,000.00
(Inv Type) 28 COLLATERAL C Ds	14.57%(C)	1.780	1.780 100.000	390,000,000.00	390,000,000.00
REPORT TOTALS		2.017	1.499 100.791	2,656,525,000.00	2,677,541,702.15
ASSETS					

FIXED

(REPRINT)

INVESTMENT INVENTORY WITH MARKET VALUE  
INVESTMENTS OUTSTANDING AS OF 07/31/09  
MAJOR SORT KEY IS ICC#

PAGE: 1  
RUN: 08/04/09 11:56:07

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MASTERS	COPIES	BANK	FUND	CWN	DATE	PAR	SHARES	MARKET VALUE	MARKET PRICE	UNREALIZED GAIN	UNREALIZED LOSS
42265 B 8 20 09	07/23/09	08/20/09	912795N72	19	100	0.0000	50,000,000.00	50,000,000.00	290.38	5,581.84				
42270 B 8 20 09	07/23/09	08/20/09	912795N72	13	100	.1510	49,594,137.78	100,000,000.00	STONARD	290.38				
42271 B 8 20 09	07/23/09	08/20/09	912795N72	19	100	0.0000	50,000,000.00	50,000,000.00	STONARD	290.38				
42272 B 8 20 09	07/23/09	08/20/09	912795N72	19	100	0.0000	50,000,000.00	50,000,000.00	STONARD	2,790.93				
42273 B 8 20 09	07/23/09	08/20/09	912795N72	19	100	.1510	24,903,063.88	100,000,000.00	STONARD	5,581.84				
42274 B 8 20 09	07/23/09	08/20/09	912795N72	19	100	0.0000	50,000,000.00	50,000,000.00	STONARD	290.38				
42275 B 8 20 09	07/23/09	08/20/09	912795N72	13	100	.1510	49,594,137.78	100,000,000.00	STONARD	152,931.56				
42295 T 8 11 10	10/29/08	10/22/09	912795S44	54	100	1.4800	50,000,000.00	45,984,376.00	STONARD	567,333.33				
42360 T 8 11 10	10/29/08	10/22/09	912795S86	49	9704	.5190	49,264,111.11	99,969,752,000.00	STONARD	124,666.67				
42361 T 8 11 10	02/06/09	01/14/10	912795S86	19	9704	.5190	50,000,000.00	49,337,500.00	STONARD	49,337.50				
42361 T 8 11 10	02/06/09	01/14/10	912795S86	19	9704	.5190	50,000,000.00	15,975,000.00	STONARD	22,033.33				
42361 T 8 11 10	02/06/09	01/14/10	912795S86	47	000	.5125	19,903,100.00	99,875,000,000.00	STONARD	249,584.67				
SUBTOTAL (Inv Type) 11 TREASURY BILLS														742,883.00
10.29% (M)														295,000,000.00
														99,960,408.33
														99,960,400.00

A. 41271 T	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	418,478.26
A. 41282H09	47	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	-359,376.50
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	836.95
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	-718,751.00
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	209,820.81
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	476,902.17
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	-54,686.50
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	476,902.17
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	-54,686.50
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	476,902.17
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	-54,686.50
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A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	476,902.17
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A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	476,902.17
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	-54,686.50
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	476,902.17
A. 41282H09	19	100	4.0000	25,000,000.00	25,070,312.00	STUNGED	-54,686.50
A. 41282H09	19	100	4.0000	25,000,000.00	25,070		

A 42195	CH 1.625 01.07.11	TGCP	3636/TM02	100	1.6250	25,000,000	25,227,500.00	27,083.33	60,000.00
A 42196	CH 1.625 01.07/11	TGCP	3636/TM02	40	1.2109	25,357,500.00	100,000,000.00	27,083.33	61,750.00
A 42197	CH 1.625 01.07/11	TGCP	3636/TM02	47	1.2150	25,365,750.00	100,000,000.00	273,909.28	175,700.00
A 42198	CH 1.625 01.07/11	TGCP	17314/XA1	100	1.6250	50,000,000.00	50,400,700.00	UPR1C8	
A 42199	C 1.625 01.30.11	TGCP		100	1.6250	50,000,000.00	50,400,700.00	UPR1C8	
A 42200	CH 1.625 01.30/11	TGCP		56	1.3908	50,261,111.11	100,801,400,000.00	UPR1C8	



(REPORT)

## INVESTMENTS OUTSTANDING AS OF 07/31/09

## INVESTMENT INVENTORY WITH MARKET VALUE

MAJOR SORT KEY IS ICN

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	PRD SAFE	CDM YTM	DATE	PAY/ SHARES	BOOK	MARKET VALUE	MARKET PRICE	CTDP ACTG	INT UNREALIZED	GAIN LOSS
A 42208 P H L M C	07/23/09 04/29/11	3139AMT4	19	100	1.7000	50,000,000.00	50,187,500.00		217,232.22		187,500.00		
A 42126 P H L M C	12/22/08 05/06/13	3139BANC	47	000	1.4200	50,000,000.00	50,423,875.00		486,188.89		STANDARD		
A 42127 P H L M C	12/22/08 05/06/13	3139BANC	47	000	1.5958	51,050,000.00	100,843,750,000.00		STANDARD		STANDARD		
A 42127 P H L M C	12/22/08 05/06/13	3139BANC	47	000	1.4200	50,000,000.00	50,423,875.00		486,188.89		STANDARD		
A 42128 P H L M C	12/22/08 05/06/13	3139BANC	47	000	1.5958	51,050,000.00	100,843,750,000.00		194,535.56		STANDARD		
A 42128 P H L M C	12/22/08 05/06/13	3139BANC	47	000	1.5958	20,420,000.00	100,843,750,000.00		STANDARD		STANDARD		
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE	6.67% (M)				3.2713	190,000,000.00	191,331,250.00		1,573,444.45		338,750.00		
					2.9376	192,520,000.00	100,700,680,000.00				-1,507,500.00		
A 42217 FFCB 2.875 5 6 13	06/01/09 05/06/13	3131IGU87	19	100	2.8750	22,000,000.00	21,938,125.00		149,340.28		STANDARD		
A 42159 FEDERAL PARM CREDIT	07/13/09 07/13/11	3131IGU11	19	9704	2.8000	18,225,000.00	18,008,578.13		4,252.50		STANDARD		
	07/06/09 01/20/14		41	000	2.8868	18,152,100.00	98,812,500,000.00		STANDARD		STANDARD		
SUBTOTAL (Inv Type) 28 FEDERAL PARM CREDIT BAN	1.39% (M)				2.8411	40,225,000.00	39,946,703.13		151,592.78		0		
					2.8803	40,136,023.61	99,308,140,000.00				-205,396.87		
A 42260 PHILAC 2 3 16 11	07/10/09 03/16/11	3126K6Q8	19	100	2.0000	35,000,000.00	35,207,832.50		262,500.00		STANDARD		
A 42219 PHILAC 2 7 13 11 ZINCINO	07/13/09 07/13/11	3126K6T16	19	100	2.0000	50,000,000.00	50,125,000.00		50,000.00		STANDARD		
A 42148 P H L M C	01/23/09 01/23/12	3126K6D8	41	000	2.0000	50,000,000.00	100,250,000,000.00		STANDARD		STANDARD		
A 42149 P H L M C	01/23/09 01/23/12	3126K6D8	54	000	1.9700	50,000,000.00	99,828,125.00		21,888.89		STANDARD		
A 42150 P H L M C	01/23/09 01/23/12	3126K6D8	54	000	1.9700	50,000,000.00	99,828,125.00		21,888.89		STANDARD		
A 42151 PHILAC 2008	01/30/09 01/30/12	3126K6B3J	47	000	1.9700	50,000,000.00	99,656,250,000.00		STANDARD		STANDARD		
A 42215 P H L M C	05/28/09 03/23/12	3126K6S28	19	100	2.5000	50,000,000.00	50,281,250.00		21,888.89		STANDARD		
A 42217 PHILAC 3 SHEL	05/05/09 05/04/12	3126K6A28	19	100	1.2500	50,000,000.00	50,015,625.00		3,000.00		STANDARD		
A 42190 PHILAC 3 SHEL	04/21/09 04/21/14	3126K6WFS	56	000	3.0000	50,000,000.00	49,562,500.00		416,666.67		STANDARD		
A 42206 P H L M C	04/21/09 04/21/14	3126K6WFS	56	000	3.0000	50,000,000.00	99,125,000,000.00		STANDARD		STANDARD		
A 42207 P H L M C	04/21/09 04/21/14	3126K6WFS	56	000	3.0000	50,000,000.00	99,125,000,000.00		416,666.67		STANDARD		
SUBTOTAL (Inv Type) 30 PHILAC Bonds	17.06% (M)				2.3441	490,000,000.00	489,070,312.50		2,037,524.30		234,375.00		
					2.2648	491,298,236.80	99,810,260,000.00		-2,013,462.50				

CITY/COUNTY OF SAN FRANCISCO  
M. R. HANLIN HANKIN 415-554-4487

(REPRINT)

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RUN: 08/04/09 11:56:07

INVESTMENTS OUTSTANDING AS OF 07/31/09  
BALANCE SHEET IS 100%

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FOYD	CDT	DATE	PAY/SHARES	BOOK	MARKET VALUE	MARKET PRICE	COB ACCT INT	UNREALIZED GAIN	PRICE SOURCE	UNREALIZED LOSS
A 41916	P H L B FLOATER	12/07/07	11/23/09	3333XRP61	19	100	4760	35,000,000.00	15,004,687.50		11,883.33		STINGCARD	9,277.50		
A 41937	P H L B FLOATER QTR ACT 160	01/09/08	11/23/09	3333XRP61	19	100	4760	50,000,000.00	50,015,625.00		46,277.78		STINGCARD	5,625.00		
A 41938	P H L B FLOATER QTR ACT 160	01/09/08	11/23/09	3333XRP61	47	000	4364	50,010,000.00	100,031,250,000.00		46,277.78		STINGCARD	5,625.00		
A 41939	P H L B FLOATER QTR ACT 160	01/09/08	11/23/09	3333XRP61	47	000	4364	50,010,000.00	100,031,250,000.00		46,277.78		STINGCARD	5,625.00		
A 41939	P H L B FLOATER QTR ACT 160	01/09/08	11/23/09	3333XRP61	19	100	4760	4,500,000.00	4,501,406.25		4,165.00		STINGCARD	506.25		
A 41939	P H L B FLOATER QTR ACT 160	01/09/08	11/23/09	3333XRP61	47	000	4364	4,500,000.00	100,031,250,000.00		4,165.00		STINGCARD	506.25		
SUBTOTAL (Inv Type) 31 PHLB FLOATER QTR ACT-36								4760	119,500,000.00	119,537,243.75	110,603.89			21,033.75		
A 42065	PFCH FLOATER QTR	08/26/08	10/26/09	33331X623	19	100	7700	50,000,000.00	50,046,875.00		6,416.23		STINGCARD	46,875.00		
A 42065	PFCH FLOATER QTR	08/26/08	10/26/09	33331X623	54	000	7700	50,000,000.00	100,093,750,000.00		6,416.23		STINGCARD	46,875.00		
SUBTOTAL (Inv Type) 33 PFCH FLOATER QTR ACT-36								7700	50,000,000.00	50,046,875.00	6,416.23			46,875.00		
A 42076	P H L B FLOATER MONTHLY	09/18/08	12/28/09	3333XR228	19	100	2050	25,000,000.00	24,992,187.50		569.44		STINGCARD	-7,812.50		
A 42076	P H L B FLOATER MONTHLY	09/18/08	12/28/09	3333XR228	54	000	2050	25,000,000.00	99,968,750,000.00		569.44		STINGCARD	-7,812.50		
SUBTOTAL (Inv Type) 35 PHLB FLOATER MONTHLY								2050	25,000,000.00	24,992,187.50	569.44			-7,812.50		
A 42173	UNION BK N A PDIC QTR TLTP	03/23/09	03/16/12	905266A0	19	100	8244	25,000,000.00	25,226,562.50		25,761.88		STINGCARD	192,837.50		
A 42173	UNION BK N A PDIC QTR TLTP	03/23/09	03/16/12	905266A0	53	000	7748	25,033,725.00	100,906,250,000.00		25,761.88		STINGCARD	192,837.50		
SUBTOTAL (Inv Type) 37 PFPG FLOATER								8244	25,000,000.00	25,226,562.50	25,761.88			192,837.50		
A 42243	PHLB MULTI STEP	06/30/09	06/30/10	3333XT260	19	100	5000	50,000,000.00	49,968,750.00		21,527.78		STINGCARD	-31,250.00		
A 42243	PHLB MULTI STEP	06/30/09	06/30/10	3333XT260	15	000	5000	50,000,000.00	99,937,500,000.00		21,527.78		STINGCARD	-31,250.00		
SUBTOTAL (Inv Type) 38 PHLB MULTI STEP								5000	50,000,000.00	49,968,750.00	21,527.78			-31,250.00		
A 42214	P H L B MULTI STEP BOND	05/18/09	11/18/11	3336PTC00	19	100	12500	29,825,000.00	29,834,320.31		75,598.09		STINGCARD	9,120.31		
A 42214	P H L B MULTI STEP BOND	05/18/09	11/18/11	3336PTC00	43	000	12500	29,825,000.00	100,031,250,000.00		75,598.09		STINGCARD	9,120.31		
SUBTOTAL (Inv Type) 39 PHLB MULTI STEP								12500	29,825,000.00	29,834,320.31	75,598.09			9,120.31		
SUBTOTAL (Inv Type) 39 PHLB MULTI STEP								12500	29,825,000.00	100,031,250,000.00	75,598.09			9,120.31		



(REPRINT)

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 07/31/09

MAJOR SORT KEY IS ICN

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	PRD SAFE	YTM TR	PAY/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CYBER ACCT INT	UNREALIZED GAIN
	PURCHASE MATURITY DATE									PRICE SOURCE	UNREALIZED LOSS
A 42110 P M M A DISCOUNT NOTE	12/04/08 08/17/09	313589D02	19	100	1.2000	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	UPPRICE	26,666.67
SUBTOTAL (Inv Type) 41 FPMIA DISCOUNT NOTES	1.741 (M)					1.2103	49,573,333.33	100,000,000,000			26,666.67
A 42262 PRLB disc 08.06.09	07/16/09 08/06/09	313385K01	19	100	0.0000	50,000,000.00	49,998,958.33	49,998,958.33	191.78	SURCARD	3,141.55
A 42263 PRLB disc 07/16/09 08/06/09	07/16/09 08/06/09	313385K01	43	100	0.0000	49,995,625.00	95,997,666.67	95,997,666.67	95.89	SURCARD	1,570.78
SUBTOTAL (Inv Type) 43 FEDERAL NOTE LOAN DISC	2.621 (M)					0.0000	75,000,000.00	74,998,437.50	287.67		4,712.33
A 42176 FREEDIE MAC DISCOUNT	02/06/09 01/08/10	313397R03	19	9704	.9076	20,000,000.00	19,978,666.67	19,978,666.67	88,000.00	SURCARD	58,666.67
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	.701 (M)					.9076	19,897,000.00	19,978,666.67	88,000.00		58,666.67
A 42107 WAGSECON BANK CREDIT UNION	11/03/08 11/03/09		19	100	1.0000	100,000.00	100,000.00	100,000.00	88.89	USERPR	0.00
A 42212 BANK OF SAN FRANCISCO CD	05/18/09 05/17/10		19	100	1.6000	100,000.00	100,000.00	100,000.00	243.06	USERPR	0.00
A 42277 CD FIRST NATL BANK OF MORGAN	07/31/09 07/31/10		19	100	1.7500	5,000,000.00	5,000,000.00	5,000,000.00	21,555.56	USERPR	0.00
A 42199 FPMIA DISCOUNT NOTE	01/18/09 12/20/10		63	000	2.6500	10,000,000.00	10,000,000.00	10,000,000.00	24,029.73		.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	.531 (M)					2.3362	15,200,000.00	15,200,000.00	24,029.73		.00
A 42163 COLLATERAL C Dm	03/06/09 09/02/09		19	100	1.1200	25,000,000.00	25,000,000.00	25,000,000.00	135,666.67	USERPR	0.00
A 42205 UNCC COLLATERALIZED	07/16/09 08/06/09		19	100	1.2000	25,000,000.00	100,000,000.00	100,000,000.00	56,666.67	USERPR	0.00
A 42117 US BANK COLLATERAL	12/09/08 11/23/09		19	100	2.5200	15,000,000.00	15,000,000.00	15,000,000.00	246,750.00	USERPR	0.00
A 42118 US BANK COLLATERAL	12/09/08 11/23/09		44	000	2.5200	15,000,000.00	15,000,000.00	15,000,000.00	575,750.00	USERPR	0.00
A 42119 US BANK COLLATERAL	12/09/08 11/23/09		19	9703	2.5200	35,000,000.00	35,000,000.00	35,000,000.00	107,192.18	USERPR	0.00
A 42115 US BANK COLLATERAL CD	12/09/08 12/08/09		44	000	2.3900	50,000,000.00	100,000,000.00	100,000,000.00		USERPR	0.00

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

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(continued)

INVESTMENTS OUTSTANDING AS OF 07/31/09  
MAJOR SORT KEY IS ICC#

[illegible]

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 07/31/09

MAJOR SORT KEY IS FUND

Fund 100

MAJOR SORT KEY IS FUND

INVEST NUMBER	CUSIP	BANK	BROK	DISCRIPTION	PURCHASE DATE	ACTIVITY DATE	FUND CFW DATE	PAID/SHARES	MARKET PRICE	CURB ACCT PRICED	UNREALIZED LOSS
42265 B 2 20 09	912795N72	19	100	0.0000	50,000,000.00	50,000,000.00	50,000,000.00	290.38	5,581.84		
42266 B 2 20 09	912795N72	13	100	0.1510	49,994,127.78	100,000,000.00	49,994,127.78	290.38	5,581.84		
42270 B 2 20 09	912795N72	13	100	0.1510	49,994,127.78	100,000,000.00	49,994,127.78	290.38	5,581.84		
42272 B 2 20 09	912795N72	13	100	0.0000	25,000,000.00	25,000,000.00	25,000,000.00	145.19	2,790.53		
42273 B 2 20 09	912795N72	13	100	0.1510	24,997,063.88	100,000,000.00	24,997,063.88	290.38	5,581.84		
42274 B 2 20 09	912795N72	13	100	0.0000	50,000,000.00	50,000,000.00	50,000,000.00	290.38	5,581.84		
42275 B 2 20 09	912795N72	13	100	0.1510	49,994,127.78	100,000,000.00	49,994,127.78	290.38	5,581.84		
42095 T 11 15 10	912795S44	19	100	1.0000	50,000,000.00	50,000,000.00	50,000,000.00	568.349.66	152,931.56		
42096 T 11 15 10	912795S44	54	000	1.5021	49,264,111.11	99,968,752,000.00	49,264,111.11	568.349.66	172,468.01		
SUBTOTAL (Inv Type) 11 TREASURY BILLS				8.42% (M)							
					3751	225,000,000.00	224,994,376.00				
					4478	224,243,558.33	99,993,066,000				
42171 T - NOTE	912828B9	19	100	4.0000	25,000,000.00	25,070,312.00	25,070,312.00	418.478.36	-359,375.50		
42172 T - NOTE	912828B9	47	000	0.5157	25,435,122.28	100,281,448,000	25,435,122.28	836.956.53	-718,751.00		
42173 T - NOTE	912828B9	19	100	4.0000	50,000,000.00	50,140,624.00	50,140,624.00	209.232.18	90,820.81		
41994 T NOTE	912828H52	47	000	2.0000	25,000,000.00	25,242,188.00	25,242,188.00	476,902.17	-54,686.50		
42174 T - NOTE	912828B9	19	100	1.6772	25,151,367.19	100,968,752,000	25,151,367.19	476,902.17	-54,686.50		
42275 T 4.5 11 15	912828B6	19	100	4.0000	50,000,000.00	50,421,876.00	50,421,876.00	280.908.47	-175,782.25		
42276 T 4.5 11 15	912828B6	13	100	0.6533	52,939,088.15	104,843,752,000	52,939,088.15	476,902.17	-54,686.50		
42277 T 4.5 11 15	912828B6	19	100	4.5000	50,000,000.00	50,421,876.00	50,421,876.00	280.908.47	-175,782.25		
42278 T 4.5 11 15	912828B6	19	100	4.3750	50,000,000.00	50,421,876.00	50,421,876.00	280.908.47	-175,782.25		
42255 T 4.375 11 15	912828B9	40	000	7.4448	52,718,557.89	104,968,448,000	52,718,557.89	146,891.13	87,891.13		
42256 T 4.375 11 15	912828B9	19	100	4.3750	50,000,000.00	50,421,876.00	50,421,876.00	280.908.47	-175,782.25		
42257 T 4.375 11 15	912828B9	40	000	7.4448	52,718,557.89	104,968,448,000	52,718,557.89	146,891.13	87,891.13		
42258 T 4.375 11 15	912828B9	40	000	7.4448	26,359,278.95	104,968,448,000	26,359,278.95	3,120,749.44	-1,626,955.13		
SUBTOTAL (Inv Type) 12 TREASURY NOTES				12.58% (M)							
					4,1524	325,000,000.00	336,429,686.00				
					7772	335,111,145.07	103,516,026,000				
42195 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	60,000.00		
42196 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42197 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42198 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42199 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42200 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42201 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42202 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42203 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42204 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42205 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42206 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42207 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42208 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42209 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42210 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42211 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42212 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42213 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42214 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42215 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42216 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42217 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42218 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42219 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42220 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42221 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42222 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42223 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42224 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42225 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42226 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42227 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42228 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42229 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42230 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42231 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42232 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42233 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42234 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42235 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42236 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42237 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42238 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42239 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42240 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42241 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42242 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42243 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42244 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42245 CR 1.625 01.07.11 TLGP	36967BAC2	19	100	1.6250	25,000,000.00	25,227,500.00	25,227,500.00	27.083.33	61,750.00		
42246 CR 1.625 01.07.11 TLGP	36967BAC2	40	000	1.2190	25,167,500.00	100,910,000,000	25,167,500.00	27.083.33	61,750.00		
42247 CR 1.625 01.07.11 TLGP	36967B										



CITY/COUNTY OF SAN FRANCISCO  
MR. HERMAN FANKIN 415-554-4487

(BYPAY)

INVESTMENT WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 07/31/09

MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION	CUSIP	BANK	FUND	CM RATE	PAR/SHARES	MARKET VALUE	CUR ACCT INT	UNREALIZED GAIN
	PURCHASE MATURITY DATE		BOOK	SALE	YTM %	BOX	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 42128 P H M A	11/22/08 05/06/13	313398ACB	47	000	3.5558	20,420,000.00	100.8437500000	SUNGAED	-251,250.00
SUBTOTAL (Inv Type) 21 FEDERAL NATIONAL MORTGAGE	6.40%(M)				3.4186	170,000,000.00	100.7058200000		187,500.00
						100,705,820,000.00			-1,507,500.00
A 42237 ffcB 2.875 5 6 13	06/01/09 05/06/13	3133100E7	19	100	2.8750	22,000,000.00	21.938.125.00	149,340.28	
			52	000	2.8750	22,043,923.61	99.718750000000	SUNGAED	-61,875.00
SUBTOTAL (Inv Type) 20 FEDERAL FARM CREDIT BAN	.82%(M)				2.8750	22,000,000.00	21.938.125.00	149,340.28	
						22,043,923.61	99.718750000000		-61,875.00
A 42260 PHLMC 2 3 16 11	07/10/09 01/16/11	3128XEQH8	19	100	2.0000	35,000,000.00	35.207.812.50	262,500.00	
			16	000	1.4659	35,531,066.67	100.5937500000	SUNGAED	-101,887.50
A 42239 PHLMC 2 7 13 11 ZHCW	07/13/09 07/13/11	3128XET36	19	100	2.0000	50,000,000.00	50.125.000.00	50,000.00	125,000.00
A 42148 P H M C	01/23/09 01/23/12	3128XEGD8	41	000	2.0000	50,000,000.00	100.2500000000	SUNGAED	
			19	100	1.9700	50,000,000.00	49.828.125.00	21,888.89	
			52	000	1.9700	50,000,000.00	99.6562500000	SUNGAED	-171,875.00
A 42149 P H M C	01/23/09 01/23/12	3128XEGD8	54	000	1.9700	50,000,000.00	49.828.125.00	21,888.89	
			54	000	1.9700	50,000,000.00	99.6562500000	SUNGAED	-171,875.00
A 42150 P H L M C	01/23/09 01/23/12	3128XEGD8	19	100	1.9700	50,000,000.00	49.828.125.00	21,888.89	
			54	000	1.9700	50,000,000.00	99.6562500000	SUNGAED	-171,875.00
A 42151 PHLMC 01/30/09 01/30/12		3128XENH3	47	000	3.0000	50,000,000.00	100.1875000000	SUNGAED	93,750.00
			47	000	3.0000	50,000,000.00	100.1875000000	SUNGAED	
A 42215 P H L M C	01/30/09 01/30/12	3128XES69	19	100	2.5000	50,000,000.00	50.281.250.00	444,444.44	
			47	000	2.1029	50,765,694.44	100.5625000000	SUNGAED	-258,750.00
A 42217 PHLMC 05/05/09 05/05/12		3128XEA38	19	100	2.1250	25,000,000.00	25.015.625.00	128,385.41	15,625.00
			52	000	1.9700	25,000,000.00	99.6562500000	SUNGAED	
A 42190 PHLMC 3 SNCL	04/21/09 04/21/14	3128XEMP5	19	100	3.0000	50,000,000.00	49.562.500.00	416,666.67	
			56	000	3.0000	50,000,000.00	99.1250000000	SUNGAED	-437,500.00
A 42206 P H L M C	04/21/09 04/21/14	3128XEMP5	19	100	3.0000	30,000,000.00	29.737.500.00	250,000.00	
			56	000	3.0000	30,000,000.00	99.1250000000	SUNGAED	-262,500.00
A 42207 P H L M C	04/21/09 04/21/14	3128XEMP5	56	000	3.0000	50,000,000.00	41.1666666667	SUNGAED	-437,500.00
			56	000	3.0000	50,000,000.00	99.1250000000	SUNGAED	
SUBTOTAL (Inv Type) 30 PHLMC Bonds					2.3441	490,000,000.00	489.070.312.50	2,037,524.30	234,375.00
					2.2648	491,298,216.80	99.8102480000		-2,013,462.50
A 41916 P H L B PLANTER	12/07/07 11/23/09	3133XMF61	19	100	.4760	15,000,000.00	15.004.687.50	13,883.33	9,277.50
			47	000	.5366	14,995,410.00	100.0312500000	SUNGAED	5,625.00
A 41937 P H L B PLANTER ACT 160	01/09/08 11/23/09	3133XMF61	19	100	.4760	50,000,000.00	50.015.625.00	46,277.78	
			47	000	.4164	50,000,000.00	100.0312500000	SUNGAED	5,625.00
A 41938 P H L B PLANTER QTS ACT 160	01/09/08 11/23/09	3133XMF61	19	100	.4760	50,000,000.00	50.015.625.00	46,277.78	
			47	000	.4164	50,000,000.00	100.0312500000	SUNGAED	5,625.00

CITY/COUNTY OF SAN FRANCISCO  
 NEWLIN HANKIN 415-554-4487  
 INVESTMENT INVENTORY WITH MARKET VALUE  
 INVESTMENTS OUTSTANDING AS OF 07/31/09  
 MAJOR SORT KEY IS FUND

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INVEST NUMBER	DESCRIPTION	CUSIP	MARK BOOK	FUND SAFE	PER YTD	PAS/SHARES	MARKET PRICE	CURR ACCT INT	UNREALIZED GAIN
	PURCHASE MATURITY DATE							PRICE SOURCE	UNREALIZED LOSS
A 41933 P N L B FLOATER QTR ACT 360	01/08/08 11/23/09	31331KPF61	19	100	4760	4,500,000.00	4,501,406.25	4,565.00	506.25
			47	000	4364	4,500,900.00	100.012500000	STANDARD	
SUBTOTAL (Inv Type) 31 FPLR FLOATER QTR ACT-36	4,474(M)				4760	119,500,000.00	119,577,343.75	110,603.89	21,033.75
					4760	119,586,110.00	100.012500000		
A 42065 PFCS FLOATER QTR	08/26/08 10/26/09	31331KEX28	19	100	7700	50,000,000.00	50,046,875.00	6,416.23	46,875.00
			54	000	7700	50,000,000.00	100.0937500000	STANDARD	
SUBTOTAL (Inv Type) 31 PFCS FLOATER QTR ACT-36	1,871(M)				7700	50,000,000.00	50,046,875.00	6,416.23	46,875.00
					7700	50,000,000.00	100.0937500000		
A 42074 P N L B FLOATER MONTHLY	09/18/08 12/28/09	31331KEX28	19	100	2050	35,000,000.00	34,982,187.50	569.44	
			54	000	2050	35,000,000.00	99.9687500000	STANDARD	-7,812.50
SUBTOTAL (Inv Type) 35 FPLR FLOATER MONTHLY	.931(M)				2050	25,000,000.00	24,992,187.50	569.44	.00
					2050	25,000,000.00	99.9687500000		-7,812.50
A 42173 UNICOM RE W A POLIC QTD TLCP	03/23/09 03/16/12	905266AA0	19	100	8244	25,000,000.00	25,226,562.50	25,761.88	192,837.50
			53	000	7748	25,033,725.00	100.9062500000	STANDARD	
SUBTOTAL (Inv Type) 37 PFCS FLOATER	.941(M)				8244	25,000,000.00	25,226,562.50	25,761.88	192,837.50
					8244	25,000,000.00	100.9062500000		
A 42243 FPLR MULTI STEP	08/30/09 06/30/10	31331KXZ60	19	100	5000	50,000,000.00	49,968,750.00	21,527.78	-31,250.00
			15	000	5000	50,000,000.00	99.9375000000	STANDARD	
SUBTOTAL (Inv Type) 38 FPLR MULTI STEP	1,871(M)				5000	50,000,000.00	49,968,750.00	21,527.78	-31,250.00
					5000	50,000,000.00	99.9375000000		
A 42314 P N M A MULTI STEP BOND	05/18/09 11/18/11	3136PFTG00	19	100	12500	29,825,000.00	29,834,320.31	75,598.09	9,320.31
			43	000	12500	29,825,000.00	100.0312500000	STANDARD	
SUBTOTAL (Inv Type) 39 PMAA MULTI STEP	1,121(M)				12500	29,825,000.00	29,834,320.31	75,598.09	9,320.31
					12500	29,825,000.00	100.0312500000		
A 42316 P N M A DISCOUNT NOTE	12/04/08 08/17/09	313589RNE2	19	100	12000	50,000,000.00	50,000,000.00	400,000.00	26,666.67
			47	000	12103	49,573,333.33	100.0000000000	UPPRICE	
SUBTOTAL (Inv Type) 41 PMAA DISCOUNT NOTES	1,871(M)				12000	50,000,000.00	50,000,000.00	400,000.00	26,666.67
					12000	49,573,333.33	100.0000000000		

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN FRANKIN 415-554-4487

(RPYKPT)

INVESTMENT INVESTMENT WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 07/31/09  
MAJOR SORT KEY IS FUND

INVEST	DESCRIPTION	CUSIP	BANK	FUND	CHG	DATE	YTD	PAR	SHARES	MARKET	MARKET	CURR	ACCR	INT	UNREALIZED	GAIN
										PRICE	PRICE	PRICE	SOURCE	UNREALIZED	LOSS	
A 42362	FIELL dloc	08.06.09	311385X31	13	100	0.0000	50,000,000.00	49,998,958.33	191.78	3,141.55						
	07/16/09 08/06/09			43	000	1500	49,995,625.00	99.9979166667	SINCARD							
A 42363	FIELL dloc	08.06.09	311385X31	13	100	0.0000	24,000,000.00	24,999,479.17	95.89	1,570.78						
	07/16/09 08/06/09			43	000	1500	24,000,000.00	99.9979166667	SINCARD							
SUBTOTAL (Inv Type) 43	FEDERAL HOME LOAN DISC	2.813(M)			0.0000	75,000,000.00	74,998,437.50		287.67	4,712.33						
					1500	74,993,437.50	99.9979170000									
A 42107	MISSION AREA CREDIT UNION			19	100	1.0000	100,000.00	100,000.00	88.89	0.00						
	11/03/08 11/03/09			62	000	1.0000	100,000.00	100,000,000.00	USRPFR							
A 42212	BANK OF SAN FRANCISCO CD			19	100	1.6000	100,000.00	100,000.00	142.22	0.00						
	07/16/09 07/16/09			19	100	1.6000	100,000.00	100,000,000.00	USRPFR							
A 42277	CD FIRST NATL BANK OF MORGAL			19	100	1.7500	5,000,000.00	5,000,000.00	2,000.00	0.00						
	07/11/09 07/11/10			99	000	1.7500	5,000,000.00	100,000,000.00	USRPFR							
A 42199	FIRST NATIONAL BANK P			19	100	2.6500	10,000,000.00	10,000,000.00	23,555.56	0.00						
	01/18/09 12/20/10			63	000	2.6500	10,000,000.00	100,000,000.00	USRPFR							
SUBTOTAL (Inv Type) 1010	PUBLIC TIME DEPOSIT	.578(M)			2.3362	15,200,000.00	15,200,000.00		24,023.73	.00						
					2.3362	15,200,000.00	100,000,000.00									
A 42163	COLLATERAL C Ds			19	100	1.3500	25,000,000.00	25,000,000.00	135,666.67	0.00						
	03/06/09 02/02/09			40	000	1.3200	25,000,000.00	100,000,000.00	56,666.67	0.00						
A 42205	UBOC COLLATERIZED			19	100	1.2000	100,000,000.00	100,000,000.00	USRPFR							
	04/15/09 10/13/09			46	000	1.2000	100,000,000.00	100,000,000.00	246,750.00	0.00						
A 42117	US BANK COLLATERAL			19	100	2.5200	15,000,000.00	15,000,000.00	102,902.78	0.00						
	12/09/08 12/08/09			19	100	2.3900	15,000,000.00	100,000,000.00	102,902.78	0.00						
A 42119	US BANK COLLATERALIZE CD			44	000	2.3900	50,000,000.00	100,000,000.00	102,902.78	0.00						
	12/09/08 12/08/09			44	000	2.3900	50,000,000.00	100,000,000.00	USRPFR							
A 42120	US BANK COLLATERALIZE CD			44	000	2.3900	50,000,000.00	100,000,000.00	102,902.78	0.00						
	12/09/08 12/08/09			49	100	2.3900	50,000,000.00	100,000,000.00	439,027.78	0.00						
A 42121	US BANK COLLATERALIZE CD			19	100	1.4500	100,000,000.00	100,000,000.00	USRPFR							
	12/09/08 12/08/09			44	000	1.4500	100,000,000.00	100,000,000.00	439,027.78	0.00						
A 42203	B O A COLLATERIZED			19	100	1.4500	100,000,000.00	100,000,000.00	USRPFR							
	04/14/09 04/14/10			40	000	1.4500	100,000,000.00	100,000,000.00	1,186,819.46	.00						
SUBTOTAL (Inv Type) 1012	COLLATERAL C Ds	14.598(M)			1.7803	390,000,000.00	390,000,000.00									
					3.0156	265652500.00	2673506594.81		11,235,891.45	2,467,815.63						
SUBTOTAL (Fund) 100	POOLED FUNDS	1.4991			2.0156	265652500.00	2673506594.81		11,235,891.45	2,467,815.63						
					1.4991	2677541702.15	100,6392410000			-5,436,467.63						

CITY/COUNTY OF SAN FRANCISCO

M.R. MEMLIN PARKIN 415-554-4887

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INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 07/31/09

MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION	CUSIP	MARK BOOK	FUND SAFE	CW DATE	PRI/SHARES	MARKET VALUE	CURR ACCT PRICE	UNREALIZED GAIN/LOSS
	PURCHASE MATURITY DATE				17M TR				
					2.0156	2656525000.00	2673506594.81	11.235,891.45	2,467,815.63
					1.4991	2677541702.15	100.6392410000		-5,436,467.63
	GRAND TOTAL								







(RES / BONDS)

EARNED INCOME SUMMARY  
07/01/09 THROUGH 07/31/09  
SORT KEYS ARE FUND ICCH MATD  
FUND: 100 POOLED FUNDS

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INV NO.	PURCHASE DATE	COTTON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	SCHEDULED YIELD / 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42244	06/25/09	0.0000	B 7 23 09 1 of 4	07/23/09	50,000.000	49,995.138.89	1.127	MATURED	4,861.11	3,819.44
42245	06/25/09	0.0000	B 7 23 09 2 of 4	07/23/09	50,000.000	49,995.138.89	1.127	MATURED	4,861.11	3,819.44
42246	06/25/09	0.0000	B 7 23 09 3 of 4	07/23/09	50,000.000	49,995.138.89	1.127	MATURED	4,861.11	3,819.44
42247	06/25/09	0.0000	B 7 23 09 4 of 4	07/23/09	50,000.000	24,997.569.44	1.127	MATURED	2,430.56	1,909.73
42248	06/25/09	0.0000	B 8 20 09	08/20/09	50,000.000	49,994.127.78	1.024		290.38	290.38
42270	07/23/09	0.0000	B 8 20 09	08/20/09	50,000.000	49,994.127.78	1.024		290.38	290.38
42272	07/23/09	0.0000	B 8 20 09	08/20/09	50,000.000	24,997.063.88	1.024		145.19	145.19
42273	07/23/09	0.0000	B 8 20 09	08/20/09	50,000.000	49,994.127.78	1.024		290.38	290.38
42095	10/29/08	1.4800	T BILL	10/22/09	50,000.000	49,264.111.11	1.523		63,722.22	63,722.22
SUBTOTAL (ICCH)			7.81%(C)	33 DAYS	225,000.000	224,243,558.33	.410		17,013.89	78,106.60
41862	10/23/07	4.6250	T NOTE	07/31/09	5,100,000.00	5,100,000.00	3.888	MATURED	52,394.53	16,508.56
42115	11/11/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,707,031.26	3.76	07/21/09	-103,699.07	5,298.87
42116	11/11/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,707,031.26	3.76	07/21/09	-103,699.07	5,298.87
42171	03/02/09	4.0000	T - NOTE	08/31/09	25,000,000.00	25,433,122.20	3.512	07/21/09	-207,398.14	10,597.74
42172	03/02/09	4.0000	T - NOTE	08/31/09	25,000,000.00	25,433,122.20	3.512	07/21/09	-207,398.14	10,597.74
41994	03/31/08	2.0000	T NOTE	02/28/10	25,000,000.00	25,151,367.19	1.657		35,406.58	35,406.58
42275	07/28/09	4.5000	T 4.5 11 15 10	11/15/10	50,000,000.00	52,824,008.15	1.621		3,601.26	3,601.26
42276	07/28/09	4.5000	T 4.5 11 15 10	11/15/10	50,000,000.00	52,824,008.15	1.621		3,601.26	3,601.26
42255	06/30/09	4.3750	T 4.375 12 15 10	12/15/10	50,000,000.00	52,718,557.89	1.723		16,189.66	16,189.66
42256	06/30/09	4.3750	T 4.375 12 15 10	12/15/10	50,000,000.00	52,718,557.89	1.723		16,189.66	16,189.66
42257	06/30/09	4.3750	T 4.375 12 15 10	12/15/10	25,000,000.00	26,354,278.95	1.723		8,094.83	8,094.83
42258	06/30/09	4.3750	T 4.375 12 15 10	05/31/11	50,000,000.00	49,916,453.21	2.965	07/08/09	44,953.90	28,381.66
42259	06/30/09	4.3750	T 4.375 12 15 10	05/31/11	25,000,000.00	24,950,226.61	3.086	07/09/09	42,621.89	21,105.50
SUBTOTAL (ICCH)			11.81%(C)	365 DAYS	325,000,000.00	339,111,145.07	.895		-171,126.90	238,601.51
42196	06/16/09	1.6250	DE 1.625 01.07.11 TLGP	01/07/11	25,000,000.00	25,167,500.00	1.198		91,406.25	25,625.16
42197	06/16/09	1.6250	DE 1.625 01.07.11 TLGP	03/03/11	50,000,000.00	50,265,131.11	1.357		91,406.25	25,711.13
42198	06/16/09	1.6250	DE 1.625 01.07.11 TLGP	06/03/11	50,000,000.00	50,000,402.78	1.271		53,976.81	53,976.81
42250	06/29/09	1.2500	CITIGROUP PDG INC GTD TL	06/03/11	50,000,000.00	50,000,402.78	1.271		53,976.81	53,976.81
42251	06/29/09	1.2500	CITIGROUP PDG INC GTD TL	07/15/11	50,000,000.00	50,204,500.00	1.404		200,868.05	59,977.57
42252	06/16/09	1.6250	DE 1.625 07.15.11 TLGP	07/15/11	50,000,000.00	50,000,402.78	1.271		53,976.81	53,976.81
42253	06/16/09	1.6250	DE 1.625 07.15.11 TLGP	12/09/11	50,000,000.00	51,811,000.00	1.158		40,330.12	40,330.12
42166	03/24/09	2.2500	GENL ELKAP CAP CORP PDIC	03/12/12	35,000,000.00	35,211,400.00	2.017		8,191.86	8,191.86
42182	04/02/09	2.1500	BE OF THE WEST BHP 2.15	03/27/12	5,000,000.00	5,028,443.06	1.918		32,761.77	32,761.77
42183	04/02/09	2.1500	BE OF THE WEST BHP 2.15	03/27/12	20,000,000.00	20,113,972.22	1.918		129,068.68	129,068.68
42231	04/28/09	2.2400	USAA CAPITAL CORP	04/30/12	25,000,000.00	25,137,500.00	1.923		46,217.56	46,217.56
42181	04/02/09	2.1250	C 2.125 04.30.12 TLGP	04/30/12	25,000,000.00	25,093,000.00	1.932		41,185.05	41,185.05
42193	04/02/09	2.1000	BAC 2.1 04.30.12 TLGP	06/15/12	25,000,000.00	25,119,000.00	2.002		42,704.42	42,704.42
42194	04/02/09	2.2000	J P MORGAN CHASE TLGP	06/15/12	25,000,000.00	25,119,000.00	2.002		42,704.42	42,704.42
42177	04/14/09	2.3000	BAC 2.375 06.22.12 TLGP	06/22/12	50,000,000.00	50,685,000.00	1.875		80,770.86	80,770.86

CITY/COUNTY OF SAN FRANCISCO  
H.H. NEWLIN HANKEIN 415-554-4487

## EARNED INCOME SUMMARY

07/01/09 THROUGH 07/31/09

SORT ECTS ARE FUND ICCN MATD

FUND: 100 POOLED FUNDS

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TRF	PURCHASE	CODORN	DATE	DESCRIPTION	TICKER /	SHARES /	SCHEDULED	YIELD /	DATE	INCOME	TOTAL/NET
NO.	DATE	DATE	DATE		MATURITY	PAK VALUE	BOOK VALUE	SOLD/MAT	THIS PER	RECEIVED	EARNINGS
42178	04/14/08	2.1350	3PM	2.125 11.26 13 TLGP	12/26/12	25,000,000.00	24,992,250.00	2.094			44,448.54
<b>SUBTOTAL (ICCN) 15 TREASURY LGP</b>											
42242	03/19/09	.8394	MIDPM	STANLEY FIDC GTD	8/27 DAYS	551,000,000.00	555,166,457.51	1.616		383,680.55	695,616.79
<b>SUBTOTAL (ICCN) 16 TLGP PLANTER</b>											
42261	07/20/09	2.1250	PHLB	2.125 7.20 12 ZHC3M	07/20/12	19,000,000.00	18,976,250.00	2.019			16,707.85
<b>SUBTOTAL (ICCN) 22 FEDERAL HOME LOA</b>											
42208	04/29/09	1.7000	P M M A	04/29/11	50,000,000.00	50,000,000.00	50,000,000.00	1.668			12,596.85
42210	12/30/08	4.3100	P M M A	07/28/11	50,000,000.00	50,947,550.00	51,946,072/09	1.668			70,833.33
42212	07/30/09	4.3100	P M M A	07/28/11	30,000,000.00	30,568,710.00	31,946,072/09	1.668			-600,946.76
42213	01/30/09	4.3100	P M M A	07/28/11	30,000,000.00	30,568,710.00	31,946,072/09	1.668			80,790.00
42214	07/30/09	4.3100	P M M A	07/28/11	30,000,000.00	30,568,710.00	31,946,072/09	1.668			-360,568.05
42215	01/30/09	4.3100	P M M A	07/28/11	50,000,000.00	50,940,000.00	51,849,072/09	1.668			15,849.00
42216	12/22/08	4.1200	P M M A	05/06/13	50,000,000.00	51,050,000.00	51,050,000.00	3.489			151,271.93
42217	12/22/08	4.1200	P M M A	05/06/13	50,000,000.00	51,050,000.00	51,050,000.00	3.489			151,271.93
42218	12/22/08	4.1200	P M M A	05/06/13	20,000,000.00	20,420,000.00	20,420,000.00	3.489			60,508.78
<b>SUBTOTAL (ICCN) 23 FEDERAL NATIONAL</b>											
42184	04/13/09	1.2000	FEDERAL PARM CR BNS GLOB	10/13/10	50,000,000.00	50,000,000.00	50,000,000.00	-5.254		414,660.00	-1,363,723.22
42237	06/01/09	2.8750	FED 2.875 5 6 13	07/06/13	22,000,000.00	22,043,923.61	22,043,923.61	2.815		150,000.00	20,000.00
<b>SUBTOTAL (ICCN) 24 FEDERAL PARM CR</b>											
42260	07/10/09	2.0000	PHMAC 2 3 16 11	03/16/11	35,000,000.00	35,531,066.67	35,531,066.67	1.389			29,747.34
42219	07/30/09	2.0000	PHMAC 2 7 13 11 ZMC3M	07/13/11	50,000,000.00	50,000,000.00	50,000,000.00	1.921			50,000.00
42220	07/30/09	2.0000	PHMAC 2 7 13 11 ZMC3M	07/13/11	50,000,000.00	50,000,000.00	50,000,000.00	1.933			82,083.33
42249	01/23/09	1.9700	P H L M C	01/23/12	50,000,000.00	50,000,000.00	50,000,000.00	1.933			1,933.33
42150	01/23/09	1.9700	P H L M C	01/23/12	50,000,000.00	50,000,000.00	50,000,000.00	1.933			492,500.00
42151	01/30/09	2.3000	PHMAC Bonds	01/30/12	50,000,000.00	50,000,000.00	50,000,000.00	2.257			492,500.00
42215	05/28/09	2.5000	P H L M C	03/23/12	50,000,000.00	50,765,594.44	50,765,594.44	2.039			575,000.00
42216	05/28/09	2.5000	P H L M C	03/23/12	25,000,000.00	25,001,475.69	25,001,475.69	2.085			87,314.24
42217	05/28/09	2.5000	P H L M C	03/23/12	25,000,000.00	25,001,475.69	25,001,475.69	2.085			44,270.83
42280	04/23/09	3.0000	PHMAC 3 SWEL	04/23/14	30,000,000.00	30,000,000.00	30,000,000.00	2.944			135,000.00
42256	04/23/09	3.0000	P H L M C	04/23/14	30,000,000.00	30,000,000.00	30,000,000.00	2.944			75,000.00
42207	04/23/09	3.0000	P H L M C	04/23/14	30,000,000.00	30,000,000.00	30,000,000.00	2.944			125,000.00
<b>SUBTOTAL (ICCN) 30 PHMAC Bonds</b>											
42156	12/07/07	-4760	P H L B PLANTER	11/23/09	50,000,000.00	49,984,700.00	49,984,700.00	1.012	07/10/09	37,228.33	12,478.51
42156	12/07/07	-4760	P H L B PLANTER	11/23/09	15,000,000.00	14,995,410.00	14,995,410.00	.498			4,504.17

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN HANKIN 415-554-4487

(RES / EMMES)

EARNED INCOME SUMMARY  
07/01/09 THROUGH 07/31/09  
SORT KEYS ARE FUND ICWM MATD  
FUND: 100 POOLED FUNDS

PAGE: 3  
RUN: 08/04/09 11:56:08

INV	DATE	COUPON	DESCRIPTION	TICKER	MATURITY	SHARES / PAK VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
41937	01/09/08	-4760	F H L B FLOATER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	.472				20,941.24
41938	01/09/08	-4760	F H L B FLOATER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	.472				20,941.24
41939	01/09/08	-4760	F H L B FLOATER QTR ACT	11/23/09	4,500,000.00	4,500,900.00	.472				1,803.71
SUBTOTAL (ICCR)				115 DAYS	119,500,000.00	119,516,110.00	.535			37,228.33	58,868.87
42065	08/16/08	-7760	PFCEB FLOATER QTR	10/26/09	50,000,000.00	50,000,000.00	.781			97,319.44	33,151.90
SUBTOTAL (ICCR)				87 DAYS	50,000,000.00	50,000,000.00	.781			97,319.44	33,151.90
42076	09/18/08	-2050	F H L B FLOATER MONTHLY	12/28/09	25,000,000.00	25,000,000.00	.228			4,750.00	4,844.44
SUBTOTAL (ICCR)				150 DAYS	25,000,000.00	25,000,000.00	.228			4,750.00	4,844.44
42173	03/23/09	-8244	UNION BK W A PDIC QTR TL	03/16/12	25,000,000.00	25,033,725.00	.763				16,214.56
SUBTOTAL (ICCR)				959 DAYS	25,000,000.00	25,033,725.00	.763			.00	16,214.56
42243	06/30/09	-5000	PHILB MULTI STEP	06/30/10	50,000,000.00	50,000,000.00	.491				20,833.34
SUBTOTAL (ICCR)				334 DAYS	50,000,000.00	50,000,000.00	.491			.00	20,833.34
42214	05/18/09	1-2500	F H M A MULTI STEP BOND	11/18/11	29,825,000.00	29,825,000.00	1.226				31,067.71
SUBTOTAL (ICCR)				840 DAYS	29,825,000.00	29,825,000.00	1.226			.00	31,067.71
42110	12/04/08	1-2000	F H M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,133.33	1.227				51,666.66
SUBTOTAL (ICCR)				17 DAYS	50,000,000.00	49,573,133.33	1.227			.00	51,666.66
42241	06/18/09	-1200	F H L B	07/07/09	50,000,000.00	49,996,333.33	.122	MATURED		3,166.67	1,000.00
42235	06/04/09	-1100	1 of 2	07/08/09	25,000,000.00	24,997,402.78	.112	MATURED		2,597.22	534.72
42236	06/04/09	-1100	2 of 2	07/08/09	50,000,000.00	49,994,005.56	.112	MATURED		5,194.44	1,069.44
42262	06/18/09	0.0000	PHILB disc 08.06.09	08/06/09	50,000,000.00	49,995,425.00	.009				191.78
42263	07/16/09	0.0000	PHILB disc 08.06.09	08/06/09	25,000,000.00	24,997,812.50	.009				95.89
SUBTOTAL (ICCR)				6 DAYS	75,000,000.00	74,993,437.50	.052			10,958.33	2,891.83
42044	07/16/08	3.0000	WISDOM NATIONAL BANK PO	07/16/09	100,000.00	100,000.00	3.639	MATURED		173.33	149.56
42055	07/31/08	2.7500	WISDOM NATIONAL BANK PO	07/31/09	100,000.00	100,000.00	3.639	MATURED		173.33	149.56
42107	01/03/08	1.0000	WISDOM ASIA CREDIT ONIO	11/03/09	100,000.00	100,000.00	1.084			46,215.27	11,458.33
42213	05/18/09	1.6000	BANK OF SAN FRANCISCO CD	05/17/10	100,000.00	100,000.00	1.622				137.78
42237	07/31/09	1.7500	CD FIRST NATL BANK OF MO	07/31/10	5,000,000.00	5,000,000.00	1.774				243.06
42139	01/18/09	2.6500	FIRST NATIONAL BANK P	12/20/10	10,000,000.00	10,000,000.00	2.687				22,819.45

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

MR. NEWLY RANKIN 415-554-4407

## (513001 / 513)

## REARVIEWED IN CONTEMPORARY

07/01/09 THROUGH 07/31/09

SORT KEYS ARE FOUND ICM MATD

FUND: 100 POOLED FUNDS

PART. 4

FROM: 08/04/09 11:56:08

TRF	INSTR	CUSTOM	DESCRIPTION	TICKER	MATURITY	THRU	SCHEDULED	YIELD	DATE	RECEIVED	TOTAL/INT
NO.	DATE	NO.	DATE	DATE	DATE	DATE	PAR VALUE	PERCENT	SOLD/INT	THIS PER	EARNINGS
<b>SUBTOTAL (ICCS) 1010 PUBLIC TR DE 53% (C) 456 DAYS 15,200,000.00 15,200,000.00 2.654</b>											
42163	03/06/09	1.390	COLLATERAL C D	08/02/09	95,000,000.00	25,000,000.00	1.000	1.318			28,416.67
42205	04/16/09	1.200	DMC COLLATERAL	10/13/09	100,000,000.00	100,000,000.00	1.211	1.211			32,416.67
42217	12/09/08	2.500	US BANK COLLATERAL	11/23/09	15,000,000.00	15,000,000.00	2.555	2.555		303,333.33	32,550.00
42319	12/09/08	2.300	US BANK COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423	2.423		302,669.44	102,902.78
42320	12/09/08	2.300	US BANK COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423	2.423		302,669.44	102,902.78
42321	12/09/08	2.300	US BANK COLLATERAL	12/08/09	50,000,000.00	50,000,000.00	2.423	2.423		302,669.44	102,902.78
42203	04/14/09	1.450	B O A COLLATERAL	04/24/10	100,000,000.00	100,000,000.00	1.470	1.470		302,669.44	124,061.78
<b>SUBTOTAL (ICCS) 1012 COLLATERAL C D 13.53% (C) 141 DAYS 390,000,000.00 390,000,000.00 1.805</b>											
<b>SUBTOTAL (PND) 100 POOLED FUNDS - ASSETS 580 DAYS 265625000.00 267541702.15</b>											
<b>SUBTOTAL (PND) 100 POOLED FUNDS - NET 265625000.00 267541702.15</b>											
<b>FUND STATISTICS</b>											
<b>ASSETS</b>											
<b>LIABILITIES</b>											
<b>AVERAGE DAILY INVESTMENT BALANCE</b>											
<b>UNPAID INVESTMENT THIS PERIOD</b>											
<b>PAID INVESTMENT THIS PERIOD</b>											
<b>NET INVESTMENT BALANCE FOR FUTURE RECEIPT</b>											
<b>NET INVESTMENT BALANCE FOR FUTURE RECEIPT</b>											

(ETS / EMMETS)

## EARNED INCOME SUMMARY

07/01/09 THROUGH 07/31/09

SORTED BY FUND ICC# MATD

FUND: 9703

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INV PURCHASE CORPW	DISCRIPTION	TICKER / ACTIVITY DATE	SHARES / SCHEDULED BAL VALUE	SCHEDULED BOOK VALUE	YIELD / %	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42118 12/09/08 2.5200 US BANK COLLATERAL		11/23/09 35,000,000.00	35,000,000.00	35,000,000.00	2.555			75,950.00
SUBTOTAL (ICC#) 1012 COLLATERAL C D 1.22%(C)		115 DAYS 35,000,000.00	35,000,000.00	35,000,000.00	2.555		.00	75,950.00
SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- ASSETS		115 DAYS 35,000,000.00	35,000,000.00	35,000,000.00			.00	75,950.00
SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- NET			35,000,000.00	35,000,000.00			.00	75,950.00
FUND STATISTICS								
ASSETS								
LIABILITIES								
AVERAGE DAILY INVESTMENT BALANCE			35,000,000.00					
EARNED INTEREST YIELD THIS PERIOD			2.555					
INTEREST YIELD THIS PERIOD			.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			575,750.00					



CITY/COUNTY OF SAN FRANCISCO  
MR. MELVIN RANKIN 415-558-4487

## EARNED INCOME SUMMARY

07/01/09 THROUGH 07/31/09  
SORT KEYS ARE FUND ICEN MATD

FUND: 9704 SPED BONDS 2008B

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INT	PORTFOLIO	CUSTOM	DATE	DESCRIPTION	TICKER / MATURITY	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 165	DATE SOLD/PAY	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42160	02/06/09	.5180 T BILL			01/14/10	50,000,000.00	49,757,750.00	.520			21,958.14
42161	02/06/09	.5180 T BILL			01/14/10	20,000,000.00	19,903,100.00	.520			8,783.14
SUBTOTAL	ICEN	11 TREASURY BILLS	2.438(C)		167 DAYS	70,000,000.00	69,660,850.00	.520		.00	30,741.68
42264	07/21/09	1.1250 T 1.125 06.30.11			06/30/11	30,000,000.00	30,113,009.51	.951			8,633.81
SUBTOTAL	ICEN	12 TREASURY NOTES	1.058(C)		699 DAYS	30,000,000.00	30,113,009.51	.951		.00	8,633.81
42166	02/11/09	2.8000 PARITE MAX			02/11/11	20,000,000.00	20,000,000.00	1.952			33,313.33
42221	05/12/09	1.7500 PMMA 1.75 3 23 11			03/23/11	30,000,000.00	30,359,458.33	8.130	07/21/09	185,535.00	135,243.14
SUBTOTAL	ICEN	23 FEDERAL NATIONAL	.708(C)		560 DAYS	20,000,000.00	20,000,000.00	5.014		185,535.00	168,576.47
42159	02/06/09	2.8000 FEDERAL PARM CREDIT			01/28/14	18,225,000.00	18,152,100.00	2.837		243,810.00	43,768.75
SUBTOTAL	ICEN	28 FEDERAL PARM CDS	.638(C)		1642 DAYS	18,225,000.00	18,152,100.00	2.837		243,810.00	43,768.75
42176	02/06/09	.9000 FREDDIE MAC DISCOUNT			01/09/10	20,000,000.00	19,832,000.00	.920			15,500.00
SUBTOTAL	ICEN	44 FMC DISCOUNT MGT	.698(C)		161 DAYS	20,000,000.00	19,832,000.00	.920		.00	15,500.00
SUBTOTAL	FUND	9704 SPED BONDS 2008B- ASSETS	487 DAYS	158,225,000.00	157,757,959.51					429,335.00	267,220.71
SUBTOTAL	FUND	9704 SPED BONDS 2008B- NET		138,225,000.00	137,757,959.51					429,335.00	267,220.71

FUND STATISTICS		ASSETS		LIABILITIES	
AVERAGE DAILY INVESTMENT BALANCE	:	157,526,835.52			
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.102		.000	
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	:	490,629.36		.000	

GRAND TOTAL	100.008(C)	569 DAYS	2849750000.00	287029861.66	.739	4,683,248.89	1,825,124.21
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## CITY AND COUNTY OF SAN FRANCISCO

## OFFICE OF THE TREASURER



José Cisneros  
TREASURER

Pauline Marx  
Chief Assistant Treasurer

Newlin Rankin  
Chief Investment Officer

September 14, 2009  
The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics for 8/31/2009

Year to Date Statistics

	<u>Pooled Fund</u>	<u>All</u>
Interest Received	5,333,957	5,963,292
Total Net Earnings	4,905,843	5,472,639
Earned Income Yield	1.07%	1.17%
Average Age of Portfolio in Days	602	587

Funds in the Current Month

	<u>Pooled Fund</u>	<u>All</u>
Cost of Securities *	2,716,492,145	2,909,252,856
Market Value **	2,718,647,264	2,911,405,224
Accrued Interest	13,460,829	14,548,083
Earned Income Yield	1.50%	1.49%

\*Cost of Securities" = Current Amortized Book Value

\*\* Less Cash

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros  
Treasurer

Enc.  
cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan

Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies

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CITY/COUNTY OF SAN FRANCISCO  
M.R. NEWMAN RANKIN 415-554-4487PORTFOLIO STATISTICS  
7/01/09 THROUGH 8/31/09PAGE: 1  
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## ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,916,916.83	.00	46,375.66		5,963,292.49 ✓ 1
TOTAL NET EARNINGS THIS PERIOD:	5,407,166.64	.00	65,472.34		5,472,638.98 ✓ 2
AVERAGE DAILY PORTFOLIO BALANCE:	2,868,181,258.43	.00	15,224,193.55		2,883,405,451.98
EARNED INCOME YIELD THIS PERIOD:	1.110	.000	2.532		1.117
END OF PERIOD PORTFOLIO BALANCE:	2,896,205,223.77	.00	15,200,000.00		2,911,405,223.77
CURRENT AMORTIZED BOOK VALUE:	2,894,049,136.75	.00	15,200,000.00		2,909,249,136.75
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.478	.000	2.369		1.483
WEIGHTED AVERAGE DAYS TO MATURITY:	588.32	.00	425.15		N/A
WEIGHTED AVERAGE DAYS TO CALL:	534.30	.00	425.15		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.117 ✓ 3

CITY/COUNTY OF SAN FRANCISCO  
 MR. NEWLIN RANKIN 415-554-4487  
 PORTFOLIO STATISTICS  
 7/01/09 THROUGH 6/31/09

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FUND: 100 POOLED FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,287,581.83	.00	46,375.66	N/A	5,333,957.49 <sup>5</sup>
TOTAL NET EARNINGS THIS PERIOD:	4,840,370.58	.00	65,472.34	N/A	4,905,842.92 <sup>6</sup>
AVERAGE DAILY PORTFOLIO BALANCE:	2,675,338,860.91	.00	15,224,193.55	N/A	2,690,563,054.46
EARNED INCOME YIELD THIS PERIOD:	1.065	.000	2.532	N/A	1.073
END OF PERIOD PORTFOLIO BALANCE:	2,703,447,264.26	.00	15,200,000.00	N/A	2,718,647,264.26
CURRENT AMORTIZED BOOK VALUE:	2,701,288,425.78	.00	15,200,000.00	N/A	2,716,488,425.78
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.486	.000	2.369	N/A	1.491
WEIGHTED AVERAGE DAYS TO MATURITY:	602.55	.00	425.15	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	544.68	.00	425.15	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.073 <sup>7</sup>

(P6/RENTS)

CITY/COUNTY OF SAN FRANCISCO  
 M.E. NEWLIN RANKIN 415-534-4487

PORTFOLIO STATISTICS

7/01/09 THROUGH 8/31/09

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FUND: 9703 SFUSD TRANS 08-09

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	.00
TOTAL NET EARNINGS THIS PERIOD:	151,900.00	.00	.00	.00	151,900.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	.00	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	.000	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	.00	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	.00	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	.000	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	84.00	.00	.00	.00	N/A
WEIGHTED AVERAGE DAYS TO CALL:	84.00	.00	.00	.00	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS  
7/01/09 THROUGH 8/31/09

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RUN: 09/14/09 11:45:44

FUND: 9704 SFUSD BONDS 2006B

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	629,335.00	.00	.00	N/A	629,335.00
TOTAL NET EARNINGS THIS PERIOD:	414,896.06	.00	.00	N/A	414,896.06
AVERAGE DAILY PORTFOLIO BALANCE:	157,842,397.52	.00	.00	N/A	157,842,397.52
EARNED INCOME YIELD THIS PERIOD:	1.547	.000	.000	N/A	1.547
END OF PERIOD PORTFOLIO BALANCE:	157,757,959.51	.00	.00	N/A	157,757,959.51
CURRENT AMORTIZED BOOK VALUE:	157,760,710.97	.00	.00	N/A	157,760,710.97
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.102	.000	.000	N/A	1.102
WEIGHTED AVERAGE DAYS TO MATURITY:	456.34	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	456.34	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.547

(PS/EMPTS)

CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

8/01/09 THROUGH 8/31/09

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RUN: 09/14/09 11:54:06

ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,281,056.81	.00	.00		N/A 1,281,056.81
TOTAL NET EARNINGS THIS PERIOD:	3,606,634.49	.00	30,578.05		N/A 3,637,212.54
AVERAGE DAILY PORTFOLIO BALANCE:	2,843,154,054.61	.00	15,200,000.00		N/A 2,858,354,054.61
EARNED INCOME YIELD THIS PERIOD:	1.494	.000	2.369		N/A 1.498
END OF PERIOD PORTFOLIO BALANCE:	2,896,205,223.77	.00	15,200,000.00		N/A 2,911,405,223.77 13
CURRENT AMORTIZED BOOK VALUE:	2,894,052,856.12	.00	15,200,000.00		N/A 2,909,252,856.12 7
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.479	.000	2.369		N/A 1.484
WEIGHTED AVERAGE DAYS TO MATURITY:	588.32	.00	425.15		N/A N/A
WEIGHTED AVERAGE DAYS TO CALL:	534.30	.00	425.15		N/A N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.498 11

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

8/01/09 THROUGH 8/31/09

PAGE: 1  
RUN: 09/14/09 11:51:35

FUND: 100 POOLED FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,081,056.81	.00	.00	N/A	1,081,056.81
TOTAL NET EARNINGS THIS PERIOD:	3,383,009.14	.00	30,578.05	N/A	3,413,587.19
AVERAGE DAILY PORTFOLIO BALANCE:	2,650,396,095.10	.00	15,200,000.00	N/A	2,665,596,095.10
EARNED INCOME YIELD THIS PERIOD:	1.503	.000	2.369	N/A	1.508
END OF PERIOD PORTFOLIO BALANCE:	2,703,447,264.26	.00	15,200,000.00	N/A	2,718,647,264.26 13
CURRENT AMORTIZED BOOK VALUE:	2,701,292,145.15	.00	15,200,000.00	N/A	2,716,492,145.15 12
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.487	.000	2.369	N/A	1.492
WEIGHTED AVERAGE DAYS TO MATURITY:	602.55	.00	425.15	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	544.68	.00	425.15	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.508 12

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## PORTFOLIO STATISTICS

8/01/09 THROUGH 8/31/09

PAGE: 1

RUN: 09/14/09 11:51:35

FUND: 9703 SFUSD TRANS 08-09

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	N/A	.00
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	.00	.00	N/A	75,950.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	.00	.00	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	.00	.00	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	84.00	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	84.00	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS

8/01/09 THROUGH 8/31/09

PAGE: 1  
RUN: 09/14/09 11:51:35

FUND: 9704 SFUSD BONDS 2006B

	GOV'T SECURITIES		TIME DEPOSITS		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	200,000.00	.00	.00	N/A	200,000.00
TOTAL NET EARNINGS THIS PERIOD:	147,675.35	.00	.00	N/A	147,675.35
AVERAGE DAILY PORTFOLIO BALANCE:	157,757,959.51	.00	.00	N/A	157,757,959.51
EARNED INCOME YIELD THIS PERIOD:	1.102	.000	.000	N/A	1.102
END OF PERIOD PORTFOLIO BALANCE:	157,757,959.51	.00	.00	N/A	157,757,959.51
CURRENT AMORTIZED BOOK VALUE:	157,760,710.97	.00	.00	N/A	157,760,710.97
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.102	.000	.000	N/A	1.102
WEIGHTED AVERAGE DAYS TO MATURITY:	456.34	.00	.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	456.34	.00	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.102

CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

INVESTMENT MATURITY DISTRIBUTION  
AS OF 08/31/09

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RUN: 09/16/09 13:35:14

ALL FUNDS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	\$	COM %
1 TO 2 MONTHS	09/01/09-10/31/09	10	461,748,873.60	15.9	15.9
2 TO 3 MONTHS	11/01/09-11/30/09	7	169,636,310.00	5.8	21.7
3 TO 4 MONTHS	12/01/09-12/31/09	4	175,000,000.00	6.0	27.7
4 TO 5 MONTHS	01/01/10-01/31/10	3	89,492,850.00	3.1	30.8
5 TO 6 MONTHS	02/01/10-02/28/10	1	25,151,367.19	.9	31.6
6 TO 12 MONTHS	03/01/10-08/31/10	4	155,100,000.00	5.3	37.0
12 TO 18 MONTHS	09/01/10-02/28/11	8	429,875,000.00	10.0	42.9
18 TO 24 MONTHS	03/01/11-08/31/11	10	466,130,831.23	16.0	63.9
24 TO 36 MONTHS	09/01/11-08/31/12	23	733,469,015.04	25.2	89.1
36 TO 48 MONTHS	09/01/12-08/31/13	5	169,556,173.61	5.8	94.9
48 TO 60 MONTHS	09/01/13-08/31/14	4	148,152,100.00	5.1	100.0
60 TO 72 MONTHS	09/01/14-08/31/15	0		.0	100.0
72 TO 84 MONTHS	09/01/15-08/31/16	0		.0	100.0
84 TO 120 MONTHS	09/01/16-08/31/19	0		.0	100.0
120 TO 144 MONTHS	09/01/19-	0		.0	100.0
GRAND TOTALS		80	2,911,405,223.76		

Total number of funds represented: 3

(РЕЗУЛЬТАТ)

INVESTMENTS OUTSTANDING AS OF 08/31/09

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND	CWN RATE	PAR/SHARES	MARKET PRICE	MARKET VALUE	CUR ACCT SRC	UNREALIZED GAIN
42293 B	9 10 09	09/10/09		912795F21	5	100	0.0000	50,000,000.00	50,000,000.00			44.64
42294 B	9 10 09	09/10/09		912795F21	5	100	0.0000	50,000,000.00	50,000,000.00			44.64
42284 B	08/20/09	09/17/09		912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42285 B	09 17 09			912795F39	5	100	0.0000	49,996,033.33	100,000,000.00			3,705.13
42286 B	08/20/09	09/17/09		912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42287 B	09 17 09	09/17/09		912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42288 B	09 17 09	09/17/09		912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42289 B	09 17 09	09/17/09		912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42290 B	08/20/09	09/17/09		912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42291 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42292 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42293 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42294 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42295 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42296 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42297 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42298 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42299 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42300 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42301 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42302 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42303 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42304 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42305 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42306 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42307 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42308 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42309 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42310 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42311 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42312 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42313 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42314 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42315 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42316 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42317 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42318 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42319 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42320 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42321 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42322 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42323 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42324 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42325 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42326 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42327 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42328 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42329 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42330 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42331 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42332 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42333 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42334 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42335 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42336 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42337 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42338 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42339 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42340 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42341 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42342 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42343 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42344 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42345 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42346 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42347 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42348 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42349 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42350 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42351 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42352 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42353 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42354 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42355 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42356 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42357 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42358 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42359 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42360 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42361 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42362 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42363 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42364 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42365 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42366 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42367 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42368 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42369 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42370 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42371 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42372 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42373 B	09 17 09			912795F39	5	100	0.0000	50,000,000.00	50,000,000.00			3,705.13
42374 B	09 17 09			912795F39	5	100	0.0					

A 42195 GE 1.625 01.07.11 TLGP  
04/16/09 01/07/11

226,950.00  
907800000937.50  
UPRICE

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FINCD	YTM	CRATE	PAY/SHARES	MARKET PRICE	MARKET VALUE	CURR ACCT SRC	UNREALIZED GAIN/LOSS
42196	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42197	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42198	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42199	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42200	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42201	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42202	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42203	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42204	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42205	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42206	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42207	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42208	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42209	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42210	MORGAN STANLEY FDIC CTD TLP	03/16/09 09/22/11	TLP	6175TUNF7	19	100	2.0000	50.000,000	0.00	25,406,250.00	220,833.33	SUNGARD	368,500.00
42211	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42212	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42213	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42214	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42215	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42216	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42217	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42218	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42219	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42220	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42221	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42222	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42223	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42224	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42225	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42226	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42227	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42228	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42229	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42230	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42231	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42232	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42233	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42234	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42235	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42236	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42237	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42238	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42239	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42240	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42241	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42242	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42243	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42244	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42245	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42246	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42247	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42248	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42249	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42250	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42251	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42252	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42253	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42254	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42255	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42256	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42257	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42258	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42259	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42260	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42261	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42262	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00	60,937.50	UPRR	61,200.00
42263	GE 1.625 01/07/11 TLP	04/16/09 03/30/11	TLP	36967HAG2	19	100	1.6250	25.000,000	0.00	25,226,950.00			

CITY OF COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(RPMTT)

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INVESTMENT INVENTORY WITH MARKET VALUE  
INVESTMENTS OUTSTANDING AS OF 08/31/09  
MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BOOK	FUND SLIP	CPN RATE	PAY/SHARES	MARKET VALUE	CURR ACCT INT	UNREALIZED GAIN
A 42156 FANNIE MAE	02/11/09 02/11/11	3136PHAA3	19	9704	2.0000	20,000,000.00	20,118,750.00	22,222.22	118,750.00
A 42208 F 04/25/09 04/25/11		3139BAMF4	47	0000	2.0000	20,000,000.00	20,593,750,000.00	SUNGARD	
A 42136 F N M A	04/25/09 04/25/11	3139BAMF4	19	0000	1.7000	50,000,000.00	50,687,500,000.00	SUNGARD	341,750.00
A 42136 F N M A	12/22/08 05/06/13	3139BANC8	47	0000	3.5958	51,050,000.00	50,296,875.00	658,055.56	
A 42137 F N M A	12/22/08 05/06/13	3139BANC8	19	1000	3.5958	51,050,000.00	50,593,750,000.00	SUNGARD	-753,125.00
A 42137 F N M A	12/22/08 05/06/13	3139BANC8	19	1000	3.5958	51,050,000.00	50,296,875.00	658,055.56	
A 42138 F N M A	12/22/08 05/06/13	3139BANC8	19	1000	3.5958	51,050,000.00	50,593,750,000.00	SUNGARD	-753,125.00
A 42138 F N M A	12/22/08 05/06/13	3139BANC8	47	0000	3.5958	20,420,000.00	100,593,750,000.00	SUNGARD	-301,250.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTG	6.563(M)				3.2713	190,000,000.00	191,175,000.00	1,889,611.12	462,500.00
					2.9376	192,520,000.00	100,618,421,000.00		-1,807,500.00
A 42237 ffcB 2.875 5 6 13	06/01/09 05/06/13	3133IGUET	19	1000	2.8750	22,000,000.00	22,006,875.00	202,048.61	6,875.00
A 42159 FEDERAL FARM CREDIT	02/06/09 01/23/14	3133IGU11	19	9704	2.8000	18,225,000.00	18,162,351.56	46,777.50	10,251.56
					2.8868	18,152,100.00	9,656,500,000.00	SUNGARD	
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN	1.381(M)				2.8411	40,225,000.00	40,169,226.56	248,826.11	17,126.56
					2.8803	40,196,021.61	99,861,946,000.00		
A 42260 PHLMC 2 3 16 11	07/10/09 03/16/11	3128KCH88	19	1000	2.0000	35,000,000.00	35,218,750.00	320,833.34	
A 42239 PHLMC 2 7 13 11 2NC#mo	07/13/09 07/11/11	3128KFT36	16	0000	1.4659	55,531,065.67	100,625,000,000.00	SUNGARD	-90,650.00
A 42248 F 01/23/09 01/23/12		3128KCH88	41	0000	2.0000	50,000,000.00	50,078,125.00	133,333.33	78,125.00
A 42149 F H L M C	01/23/09 01/23/12	3128KCH88	54	0000	1.9700	50,000,000.00	50,156,250,000.00	SUNGARD	31,250.00
A 42150 F H L M C	01/23/09 01/23/12	3128KCH88	19	1000	1.9700	50,000,000.00	50,031,250.00	103,972.22	
A 42151 PHLMC 01/30/09 01/30/12		3128KCH83	47	0000	2.0000	50,000,000.00	50,031,250.00	103,972.22	31,250.00
A 42215 F H L M C	01/30/09 01/30/12	3128KCH89	19	1000	1.9700	50,000,000.00	50,031,250.00	SUNGARD	
A 42217 PHLMC 01/30/09 01/30/12		3128KCH88	47	0000	2.0000	50,000,000.00	50,031,250.00	103,972.22	31,250.00
A 42217 PHLMC 01/30/09 01/30/12		3128KCH88	19	1000	2.0000	50,000,000.00	50,031,250.00	SUNGARD	
A 42190 PHLMC 3 SNCL 05/06/12		3128KCH85	19	1000	3.0000	50,000,000.00	50,218,750,000.00	SUNGARD	109,375.00
A 42206 F H L M C	04/21/09 04/21/14	3128KCH85	56	0000	3.0000	50,000,000.00	50,390,625.00	548,611.11	
A 42207 F 04/21/09 04/21/14		3128KCH85	19	1000	2.1250	50,765,694.44	100,781,250,000.00	SUNGARD	-149,375.00
					2.1250	25,000,000.00	25,039,625.00	172,656.25	39,062.50
					3.0000	50,000,000.00	49,875,000.00	541,666.67	
					3.0000	50,000,000.00	99,750,000,000.00	SUNGARD	-125,000.00
					3.0000	30,000,000.00	29,925,000.00	325,000.00	
					3.0000	50,000,000.00	99,750,000,000.00	SUNGARD	-75,000.00
					3.0000	50,000,000.00	99,750,000,000.00	SUNGARD	-125,000.00

## CITY/COUNTY OF SAN FRANCISCO

M. R. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 08/31/09

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CDN YTM	DATE TR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
SUBTOTAL (Inv Type) 30 PHLMC Bonds		16.85% (M)		2.3441	490,000,000.00	490.604,687.50	2,994,711.81	320,312.50	-565,025.00
				2.2648	491,298,236.80	100.1234060000			
41916 P H L B FLOATER 09/08/08 11/23/09	3133XNP61	19	100	.2220	15,000,000.00	15,004,687.50		812.50	9,277.50
41937 P H L B FLOATER QTR ACT 360	3133XNP61	47	000	.2220	50,000,000.00	50,035,625.00		2,775.00	5,625.00
41938 P H L B FLOATER QTR ACT 360	3133XNP61	47	000	.1437	50,000,000.00	100.0312500000		SUNGARD	
41939 P H L B FLOATER QTR ACT 360	3133XNP61	47	000	.2220	50,000,000.00	50,035,625.00		2,775.00	5,625.00
41939 P H L B FLOATER QTR ACT 360	3133XNP61	47	000	.1437	50,010,000.00	100.0312500000		SUNGARD	
41939 P H L B FLOATER QTR ACT 360	3133XNP61	47	000	.2220	4,500,000.00	4,501,406.25		249.75	506.25
SUBTOTAL (Inv Type) 31 PHLB FLOATER QTR ACT-36	4.10% (M)		.2220	119,500,000.00	119,537,343.75	6,432.25	21,033.75		
			.1686	119,516,310.00	100.0312500000				
42065 PFCB FLOATER QTR 08/26/08 10/26/09	31331V6X3	19	100	.7700	50,000,000.00	50,031,250.00		39,569.00	31,250.00
SUBTOTAL (Inv Type) 33 PFCB FLOATER QTR ACT-36	1.72% (M)		.7700	50,000,000.00	100.0625000000			SUNGARD	
			.7700	50,000,000.00	50.031,250.00		39,569.00	31,250.00	
42076 P H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XNR28	19	100	.1810	25,000,000.00	25,000,000.00		502.78	0.00
SUBTOTAL (Inv Type) 35 PHLB FLOATER MONTHLY	.86% (M)		.1810	25,000,000.00	100.0000000000			SUNGARD	
			.1810	25,000,000.00	25,000,000.00		502.78	0.00	
42173 UNION BK N A FIDC GTD TLGP 03/23/09 09/16/12	905266AA0	19	100	.8244	25,000,000.00	25,218,750.00		42,936.46	185,025.00
SUBTOTAL (Inv Type) 37 MTFC FLOATER	.87% (M)		.8244	25,000,000.00	25,218,750.00	42,936.46	185,025.00		
			.7748	25,033,725.00	100.8750000000				
42243 PHLB MULTI STEP 06/30/09 06/30/10	3133XTR20	19	100	.5000	50,000,000.00	49,984,375.00		42,361.11	-15,625.00
42282 PHLB 1.5 INCL step-up 08/27/09 08/27/12	3133XNM63	15	000	1.5000	50,000,000.00	99,968,750,000.00		8,133.33	-218,750.00
42283 PHLB 1.5 INCL step-up 08/27/09 08/27/12	3133XNM63	11	000	1.5000	4,300,000.00	4,281,187.50		716.67	-18,812.50
SUBTOTAL (Inv Type) 38 PHLB MULTI STEP	3.57% (M)		1.0206	104,300,000.00	104,046,832.50	51,411.11	-253,187.50		
			1.0206	104,300,000.00	99.7521100000				

CITY/COUNTY OF SAN FRANCISCO  
MR. NEMIN RANKIN 415-554-4487

(BPMKT)

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INVESTMENTS OUTSTANDING AS OF 08/11/09

MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND CMN RATE	PAY/SHARES	MARKET VALUE	MARKET PRICE	OUTR ACCR INT	UNREALIZED GAIN
	PURCHASE MATURITY DATE			SAFETY TR	BOOK			PRICE SOURCE	UNREALIZED LOSS
A 42214 F N M A MULTI STEP BOND	05/18/09 11/18/11	3136PTGO	19 100	1.2500	29,825,000.00	29,862,281.25	106.665.80	37,281.25	
			43 000	1.2500	29,825,000.00	100.1250000000	SUNARD		
SUBTOTAL (Inv Type) 39 PMA MULTI STEP		1.038(M)		1.2500	29,825,000.00	29,862,281.25	106.665.80	37,281.25	
				1.2500	29,825,000.00	100.1250000000			
A 42176 FREDIE MAC DISCOUNT	02/08/09 02/08/10	31337PM3	19 9704	.9000	20,000,000.00	19,989,250.00	101,500.00	53,750.00	
			47 000	.9000	20,000,000.00	99.9462500000	SUNARD		
SUBTOTAL (Inv Type) 44 PNC DISCOUNT NOTES		.698(M)		.9000	20,000,000.00	19,989,250.00	101,500.00	53,750.00	
				.9076	19,832,000.00	99.9462500000			
A 42290 CA GO CP 10 06 09	08/24/09 10/06/09	13067PM7	5 100	1.5000	12,500,000.00	12,496,961.81	4,166.67	-3,038.19	
			45 000	1.5000	12,500,000.00	99.9756944444	SUNARD		
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER INT BE		.431(M)		1.5000	12,500,000.00	12,496,961.81	4,166.67	-3,038.19	
				1.5000	12,500,000.00	99.9756940000			
A 42107 MISSION AREA CREDIT UNION	11/03/08 11/03/09		19 100	1.0000	100,000.00	100,000.00	175.00	0.00	
			62 000	1.0000	100,000.00	100.0000000000	USERPR		
A 42212 BANK OF AMERICA CD	05/18/09 05/17/10		19 100	1.5000	100,000.00	100,000.00	175.00	0.00	
			58 000	1.5000	100,000.00	100.0000000000	USERPR		
A 42277 CD FIRST NATL BANK OF NORCAL	07/31/09 07/31/10		19 100	1.7500	5,000,000.00	5,000,000.00	7,777.78	0.00	
			99 000	1.7500	5,000,000.00	100.0000000000	USERPR		
A 42199 FIRST NATIONAL BANK P	01/18/09 12/20/10		63 000	2.6500	10,000,000.00	10,000,000.00	46,375.00	0.00	
					10,000,000.00	100.0000000000	USERPR		
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT		.521(M)		2.3362	15,200,000.00	15,200,000.00	54,607.78	-0.00	
					15,200,000.00	100.0000000000			
A 42163 COLLATERAL C Dn	03/06/09 09/02/09		19 100	1.3200	25,000,000.00	25,000,000.00	164,083.33	0.00	
			48 000	1.3200	25,000,000.00	100.0000000000	USERPR		
A 42205 UBCC COLLATERALIZED	04/15/09 10/17/09		19 100	1.2000	100,000,000.00	100,000,000.00	160,000.00	0.00	
			46 000	1.2000	100,000,000.00	100.0000000000	USERPR		
A 42217 US BANK COLLATERAL	12/09/08 11/21/09		19 100	2.5200	15,000,000.00	15,000,000.00	273,300.00	0.00	
			19 9703	2.5200	35,000,000.00	35,000,000.00	651,700.00	0.00	
A 42118 US BANK COLLATERAL	12/09/08 11/21/09		44 000	2.5200	35,000,000.00	100.0000000000	USERPR		
			19 100	2.3900	50,000,000.00	50,000,000.00	205,805.56	0.00	
A 42119 US BANK COLLATERALIZE CD	12/09/08 12/08/09		44 000	2.3900	50,000,000.00	100.0000000000	USERPR		
			44 000	2.3900	50,000,000.00	100.0000000000	205,805.56	0.00	
A 42120 US BANK COLLATERAL	12/09/08 12/08/09		44 000	2.3900	50,000,000.00	100.0000000000	USERPR		
					50,000,000.00	100.0000000000			

CITY/COUNTY OF SAN FRANCISCO

M R. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMT)

INVESTMENTS OUTSTANDING AS OF 08/31/09

MAJOR SORT KEY IS ICN

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INVEST NUMBER	DESCRIPTION	CUSIP	BANK BOOK	FUND SAFE	CM RATE YTM	PAR/SK YR	SHARES TR	MARKET PRICE	CURR ACCT PRICE	INT UNREALIZED SOURCE	GAIN LOSS
A 42121 US BANK COLLATERALIZED CD			19	100	2.3900	50,000,000.00	50,000,000.00	205,805.56		0.00	
A 42203 B O A COLLATERALIZED			44	000	2.3900	50,000,000.00	100,000,000.00	563,888.89		0.00	
			19	100	1.4500	100,000,000.00	100,000,000.00				
			40	000	1.4500	100,000,000.00	100,000,000.00				
SUBTOTAL (Inv Type) 1012 COLLATERAL C DS			14	598 (M)		1,8412	425,000,000.00	2,436,388.90		.00	
GRAND TOTAL						1.8933	289150000.00	292115424.87	14,548,082.58	5,001,164.68	
						1.5002	2911405223.77	100,711250000		-3,138,509.32	





CITY/COUNTY OF SAN FRANCISCO  
 M R N E G I A L I N V E S T M E N T S  
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 08/31/09  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN RATE SAFE YTM YR	PAY/SHARES BOOK	MARKET VALUE MARKET PRICE	CUR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 42159	CITIGROUP FDC INT GTD TLGP	13131YAC5	19	100 1.2500	50,000,000.00	50,109,375.00	151,041.67
A 42160	CITIGROUP FDC INT GTD TLGP	13131YAC5	47	000 1.2952	50,000,402.78	100,2187500000	SUNGAED
A 42198	COBALT INVESTMENT FUND	38146FAP8	54	100 1.4391	50,204,500.00	100,9084000000	249,700.00
A 42170	MORGAN STANLEY FDC INT GTD TLGP	61757UAF7	19	100 2.0000	25,000,000.00	25,406,250.00	220,833.33
A 42170	MORGAN STANLEY FDC INT GTD TLGP	61757UAF7	40	000 1.9382	25,037,750.00	101,6250000000	SUNGAED
A 42274	GE TLGP 3 12 09 11	36967HAD9	19	100 3.0000	50,000,000.00	51,739,000.00	341,666.67
A 42166	GENUINE ELEC CAN CORP FDC TLGP	36967HAN7	19	100 2.2500	35,000,000.00	35,579,687.50	369,687.50
A 42182	BK OF THE WEST BNP 2.15 03.27.1	064244AAA	40	000 2.0651	35,211,400.00	101,6562500000	SUNGAED
A 42182	BK OF THE WEST BNP 2.15 03.27.1	064244AAA	19	100 2.1500	5,000,000.00	5,071,093.75	45,986.12
A 42183	BK OF THE WEST BNP 2.15 03.27.1	064244AAA	54	000 1.9628	5,028,443.06	101,4218750000	SUNGAED
A 42183	BK OF THE WEST BNP 2.15 03.27.1	064244AAA	40	000 2.1829	20,100,000.00	20,281,750.00	183,744.44
A 42211	USAA CAPITAL CO	90190QAA9	19	100 2.2400	16,000,000.00	16,202,500.00	150,128.89
A 42183	C 2.125 04.30.12 TLGP	17313JAE9	54	000 1.9620	16,153,475.56	101,2656250000	SUNGAED
A 42191	BNP PARIBAS FDC INT GTD TLGP	06050BAG6	47	000 1.9669	25,117,500.00	101,1180000000	178,559.03
A 42191	BNP PARIBAS FDC INT GTD TLGP	06050BAG6	47	000 1.9749	25,093,000.00	101,0733000000	176, UPRISE
A 42165	J P MORGAN CHASE TLGP	481247AK0	19	100 2.2000	25,000,000.00	25,373,550.00	116,111.11
A 42177	BAC 2.375 08.22.12 TLGP	06050BAJ0	19	100 2.3750	50,000,000.00	50,882,812.50	227,604.06
A 42178	JPM 2.125 12.26.12 TLGP	481247AK6	19	100 2.1250	25,000,000.00	25,253,906.25	168,906.25
A 42178	JPM 2.125 12.26.12 TLGP	481247AK6	54	000 2.1341	24,992,250.00	101,0156250000	95,920.14
SUBTOTAL (Inv Type) 15 TREASURY LGP			20,524 (M)	1.9448	551,000,000.00	558,005,100.00	2,975,676.18
				1.6589	585,166,457.51	101,2711430000	3,235,650.00
A 42342	MORGAN STANLEY FDC INT GTD TLGP	61757UAF0	19	100 .8294	25,000,000.00	25,164,062.50	44,924.75
A 42342	MORGAN STANLEY FDC INT GTD TLGP	61757UAF0	54	000 .7700	25,040,325.00	100,6562500000	SUNGAED
SUBTOTAL (Inv Type) 16 TLGP FLOATER			.934 (M)	.8294	25,000,000.00	25,164,062.50	123,737.50
				.7700	25,040,325.00	100,6562500000	44,924.75
A 42261	FHLB 2.125 7.20.12 Inc'l mo	3133XUQ03	19	100 2.1250	19,000,000.00	18,988,125.00	45,982.64
A 42261	FHLB 2.125 7.20.12 Inc'l mo	3133XUQ03	43	000 2.1683	18,976,250.00	99,3375000000	SUNGAED
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK			.704 (M)	2.1250	19,000,000.00	18,988,125.00	45,982.64
				2.1683	18,976,250.00	99,3375000000	11,875.00
A 42208	P N M A	31339AMV4	19	100 1.7000	50,000,000.00	50,343,750.00	288,055.56
A 42208	P N M A	31339AMV4	11	000 1.7000	50,000,000.00	100,6875000000	SUNGAED

(SEPMY)

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RUN: 09/02/09 01:52:40INVESTMENT INVENTORY WITH MARKET VALUE  
INVESTMENTS OUTSTANDING AS OF 08/31/09  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE DATE	CUSIP	BANK	FUND	CWN RATE	PAY/SHARES	MARKET VALUE	CURR ACCT	INT	UNREALIZED GAIN
								PRICE	SOURCE	UNREALIZED LOSS
A 42126 F N H A	12/22/08 05/06/13	31198ACB	19	100	4.1200	50,000,000.00	50,294,875.00	658,055.56		
									SUNGUARD	-753,125.00
A 42127 F N H A	12/22/08 05/06/13	31198ACB	19	100	4.1200	50,000,000.00	50,294,875.00	658,055.56		
									SUNGUARD	-753,125.00
A 42128 F N H A	12/22/08 05/06/13	31198ACB	19	100	4.1200	20,000,000.00	20,114,750.00	261,222.22		
									SUNGUARD	-301,250.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE 6.29% (M)										
A 42237 ffcB 2.875 5 & 13	06/01/09 05/06/13	31131GUE7	19	100	2.8750	22,000,000.00	22,006,875.00	202,048.61		
									SUNGUARD	6,875.00
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BANK .81% (M)										
A 42260 PHLMC 3 1/2 11	07/15/09 03/16/11	31283Q08	19	100	2.0000	35,000,000.00	35,214,750.00	320,833.34		
									SUNGUARD	-90,650.00
A 42239 PHLMC 3 7 13 11 JNC:IMO	07/15/09 07/13/11	31283RT16	19	100	2.0000	50,000,000.00	50,078,125.00	133,333.33		
									SUNGUARD	78,125.00
A 42148 F H L H C	01/21/09 01/23/12	31283G08	19	100	1.9700	50,000,000.00	50,031,250.00	103,972.22		
									SUNGUARD	31,250.00
A 42149 F H L H C	01/23/09 01/23/12	31283G08	54	100	1.9700	50,000,000.00	50,062,500,000.00	103,972.22		
									SUNGUARD	31,250.00
A 42150 F H L H C	01/23/09 01/23/12	31283G08	54	100	1.9700	50,000,000.00	50,031,250.00	103,972.22		
									SUNGUARD	31,250.00
A 42151 PHLMC Bonds	05/28/09 01/30/12	31283H0A3	19	100	2.3000	50,000,000.00	50,103,375.00	99,027.78		
									SUNGUARD	109,375.00
A 42215 F H L H C	05/28/09 03/23/12	31283H0E9	19	100	2.5000	50,000,000.00	50,390,625.00	548,611.11		
									SUNGUARD	-149,375.00
A 42217 PHLMC 2.125 5 & 12	05/05/09 05/04/12	31283A028	19	100	2.1250	25,000,000.00	25,035,062.50	172,656.25		
									SUNGUARD	39,062.50
A 42290 PHLMC 3 7 13 11 JNC:IMO	05/05/09 05/04/12	31283H0F5	56	100	2.1250	25,001,475.69	100,156,250,000.00	541,000.00		
									SUNGUARD	-125,000.00
A 42296 F H L H C	04/21/09 04/21/14	31283H0F5	19	100	3.0000	50,000,000.00	99,750,000,000.00	325,000.00		
									SUNGUARD	-75,000.00
A 42207 F H L H C	04/21/09 04/21/14	31283H0F5	19	100	3.0000	50,000,000.00	99,750,000,000.00	541,666.67		
									SUNGUARD	-125,000.00
SUBTOTAL (Inv Type) 30 PHLMC Bonds 18.05% (M)										
A 41936 F H L B FLOATER	12/07/07 11/23/09	31133NF61	19	100	.2220	15,000,000.00	15,004,687.50	832.50		
									SUNGUARD	9,277.50

1 CITY/COUNTY OF SAN FRANCISCO  
M R. NEWLIN RANKIN 415-554-4487  
INVESTMENT INVENTORY WITH MARKET VALUE  
INVESTMENTS OUTSTANDING AS OF 08/31/09  
MAJOR SORT KEY IS FUND

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INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND SAFE	CD RATE YTM	PAR/SHEARS	MARKET PRICE	CURR ACCT INT	UNREALIZED GAIN
	PURCHASE MATURITY DATE							PRICE SOURCE	UNREALIZED LOSS
A 41397	F H L B FLOATER QTR ACT 360	3133XNF61	19	100	2220	50,000,000.00	50,015,625.00	2,775.00	5,625.00
A 41398	F H L B FLOATER QTR ACT 360	3133XNF61	19	100	1437	50,010,000.00	50,015,625.00	SUNGAED	
A 41399	F H L B FLOATER QTR ACT 360	3133XNF61	19	100	2220	50,000,000.00	50,015,625.00	2,775.00	5,625.00
A 41399	F H L B FLOATER QTR ACT 360	3133XNF61	19	100	1437	50,010,000.00	50,015,625.00	SUNGAED	
A 41399	F H L B FLOATER QTR ACT 360	3133XNF61	19	100	2220	4,500,000.00	4,501,406.25	249.75	506.25
A 41399	F H L B FLOATER QTR ACT 360	3133XNF61	19	100	1437	10,000,000.00	10,000,000.00	SUNGAED	
SUBTOTAL (Inv Type) 31 FHL FLOATER QTR ACT-36	4.40%(M)				2220	119,500,000.00	119,537,343.75	6,632.25	21,033.75
					1686	119,536,310.00	100,012,500,000		
A 42065	FFCB FLOATER QTR	31331YEX3	19	100	7700	50,000,000.00	50,031,250.00	39,569.00	31,250.00
A 42065	FFCB FLOATER QTR	31331YEX3	54	000	7700	50,000,000.00	50,062,500,000	SUNGAED	
SUBTOTAL (Inv Type) 33 FFCB FLOATER QTR ACT-36	1.84%(M)				7700	50,000,000.00	50,031,250.00	39,569.00	31,250.00
A 42076	F H L B FLOATER MONTHLY	3133XER28	19	100	1810	25,000,000.00	25,000,000.00	502.78	0.00
A 42076	F H L B FLOATER MONTHLY	3133XER28	54	000	1810	25,000,000.00	25,000,000,000	SUNGAED	
SUBTOTAL (Inv Type) 35 FHL FLOATER MONTHLY	.92%(M)				1810	25,000,000.00	25,000,000.00	502.78	.00
A 42173	UNION BK N A FDIC QTD TLGP	905566AA0	19	100	8244	25,000,000.00	25,218,750.00	42,936.46	185,025.00
A 42173	UNION BK N A FDIC QTD TLGP	905566AA0	53	000	8244	25,000,000.00	25,218,750.00	SUNGAED	
SUBTOTAL (Inv Type) 37 MTGP FLOATER	.91%(M)				8244	25,000,000.00	25,218,750.00	42,936.46	185,025.00
A 42243	FHL MULTI STEP	3133XIZ20	19	100	5000	50,000,000.00	49,984,375.00	42,363.11	-15,625.00
A 42282	FHL 1.5 3MCI step-up	3133XIM63	15	000	5000	50,000,000.00	49,781,250.00	8,333.33	-218,750.00
A 42282	FHL 1.5 3MCI step-up	3133XIM63	11	000	5000	50,000,000.00	49,781,250.00	SUNGAED	
A 42282	FHL 1.5 3MCI step-up	3133XIM63	5	000	5000	50,000,000.00	49,781,250.00	716.67	-18,812.50
A 42282	FHL 1.5 3MCI step-up	3133XIM63	11	000	5000	4,000,000.00	4,000,000.00	SUNGAED	
SUBTOTAL (Inv Type) 38 FHL MULTI STEP	3.83%(M)				10266	104,300,000.00	104,046,812.50	51,411.11	.00
A 42214	P N M A MULTI STEP BOND	3136PHTG0	19	100	12500	29,825,000.00	29,862,281.25	106,665.80	37,281.25
A 42214	P N M A MULTI STEP BOND	3136PHTG0	43	000	12500	29,825,000.00	29,862,281.25	SUNGAED	
SUBTOTAL (Inv Type) 39 FHL MULTI STEP	1.10%(M)				12500	29,825,000.00	29,862,281.25	106,665.80	37,281.25
					25,825	29,825,000.00	100,125,000,000		

INVESTMENTS OUTSTANDING AS OF 08/31/09  
MAJOR SORT KEY IS FUND

[illegible]





## CITY / COUNTY OF SAN FRANCISCO

MR. NEWLIN RANKIN, 415 S. VAN NESS AVE., 4487

## • ACTIVE TRANSACTIONS •

DETAIL TRANSACTION REPORT BY TYPE OF INCOME

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08/01/09 TO 08/31/09

REPORT GRAND TOTALS

## ASSETS

TYPE / WEIGHTED TRANSACTION	PAC	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC 12)	.768	491,800,000.00		492,413,159.23	613,159.23				-492,413,159.23
SALE (	1.546	-50,000,000.00		-50,304,008.15	-304,008.15		-2,377.72	-19,531.25	50,325,917.12
PSAL (	1.546	-25,000,000.00		-25,152,004.08	-152,004.08		-1,188.85	-9,765.63	25,162,958.56
INTR 7)	.563						-599,778.25		
MAT (	7)	.365	-375000000.00	-374546218.05			-1,953,781.95		376,046,218.05
AMRT (	2)	.516		-1,289,062.50		1,289,062.50			



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487  
DETAIL TRANSACTION REPORT - FIXED INCOME  
CASH DATE 08/31/09  
SETTLEMENT DATE 09/01/09  
POOLING BASIS POOLED FUNDS

\* ACTIVE TRANSACTIONS \*

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FUND: 130

INV #	DESCRIPTION/POOL#	CASH DATE	ENTRY	SETTLE	TENOR	Coupon	YTD YIELD	PAR VALUE	BOOK VALUE	AMORT / DISC	(INTEREST)	(GAIN/LOSS)
USER	MEMO							ORIGINAL FACE	PREM /		AMOUNT/ACCRET	SETTLEMENT
41516	F H L B FLOATER	19	11/23/09	08/23/09	INTR	.222					-18,246.62	
Jersey	08/23/09	08/28/09	08/23/09		.342						-60,822.22	18,246.62
41537	F H L B FLOATER QTR AC	19	11/23/09	08/23/09	INTR	.222					-60,822.22	60,822.22
Jersey	08/23/09	08/28/09	08/23/09		.222						-60,822.22	60,822.22
41538	F H L B FLOATER QTR AC	19	11/23/09	08/23/09	INTR	.222					-60,822.22	60,822.22
Jersey	08/23/09	08/28/09	08/23/09		.144						-5,474.00	5,474.00
41539	F H L B FLOATER QTR AC	19	11/23/09	08/23/09	INTR	.222					-250,000.00	250,000.00
Jersey	08/23/09	08/28/09	08/23/09		.144						-4,413.19	4,413.19
41594	T NOTE	08/31/09	09/01/09	08/31/09	INTR	1.677					-426,666.67	50,000,000.00
42076	F H L B FLOATER MONTHL	19	12/28/09	08/28/09	INTR	.181					-4,413.19	4,413.19
Jersey	08/28/09	09/01/09	08/28/09		1.200			-50,000,000.00	-49,573,333.33		-426,666.67	50,000,000.00
42110	F N M A DISCOUNT NOTE	19	08/17/09	08/17/09	MAT	1.000					439,687.50	25,500,000.00
42171	T - NOTE	08/31/09	08/31/09	08/31/09	AMRT	1.000					-500,000.00	25,500,000.00
Jersey	09/01/09	08/31/09			.516			-25,000,000.00	-25,000,000.00		859,375.00	51,000,000.00
42172	T - NOTE	19	09/01/09	08/31/09	AMRT	4.000					-1,000,000.00	50,000,000.00
Jersey	09/01/09	08/31/09			.516			-50,000,000.00	-49,995,625.00		-2,187.50	25,000,000.00
42262	PHLB disc 08.06.09	19	09/01/09	08/06/09	MAT	.000					-4,375.00	50,000,000.00
Jersey	09/01/09	08/06/09			.150			-25,000,000.00	-24,997,812.50		-5,872.22	50,000,000.00
42263	PHLB disc 08.06.09	19	09/01/09	08/06/09	MAT	.150					-5,872.22	50,000,000.00
42265	B 20.09	19	08/20/09	08/20/09	MAT	.000					-2,936.12	25,000,000.00
Jersey	09/01/09	08/20/09			.151			-50,000,000.00	-49,994,127.78		-5,872.22	50,000,000.00
42270	B 20.09	19	08/20/09	08/20/09	MAT	.000					-2,936.12	50,000,000.00
Jersey	09/01/09	08/20/09			.151			-25,000,000.00	-24,997,063.88		-5,872.22	25,000,000.00
42272	B 20.09	19	08/20/09	08/20/09	MAT	.000					-5,872.22	50,000,000.00
Jersey	09/01/09	08/20/09			.151			-50,000,000.00	-49,994,127.78		-5,872.22	50,000,000.00
42273	B 20.09	19	08/20/09	08/20/09	MAT	.000					-5,872.22	50,000,000.00
Jersey	09/01/09	08/20/09			.151			-50,000,000.00	-49,994,127.78		-5,872.22	50,000,000.00
42274	B 20.09	5	08/17/09	08/17/09	PURC	1.546					-2,377.72	50,104,008.15
Jersey	08/17/09	08/17/09			1.546			-50,000,000.00	-50,304,008.15		-19,531.25	50,325,917.12
42275	B 20.09	19	08/17/09	08/17/09	PURC	1.546					-1,188.85	50,104,008.15
Jersey	08/17/09	08/17/09			1.546			-50,000,000.00	-50,304,008.15		-152,004.08	25,162,958.56
42280	T 1 7 31 11	5	07/31/11	08/17/09	PURC	1.000					-10,190.22	-50,010,190.22
Jersey	08/17/09	08/17/09			1.016			-50,000,000.00	-50,010,190.22			



CITY / COUNTY OF SAN FRANCISCO  
 MR. NEWLIN FRANKIN 415-554-4487  
 DETAIL TRANSACTION REPORT - FIXED INCOME

\* ACTIVE TRANSACTIONS \*

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08/01/09  
 08/31/09  
 MONTHLY GRAND TOTALS

TYPE / WEIGHTED TOW YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC			492,413,159.23	613,159.23				
( 12)	.768	491,800,000.00						-492,413,159.23
SALE			-50,304,008.15	-304,008.15		-2,377.72	-19,531.25	50,325,917.12
PSAL	1)	1,546 -50,000,000.00				-1,188.85	-9,765.63	25,162,958.56
( 1)		25,000,000.00	-25,152,004.08	-152,004.08		-399,778.25		
INTR								
( 6)	.393							
PRY			-374546218.05			-1,953,781.95		376,046,218.05
AMRT								
( 9)	.365	-37500000.00						
( 2)	.516		-1,289,062.50		1,289,062.50			



Office of the Treasurer & Tax Collector  
City and County of San Francisco

Pauline Marx, Chief Assistant Treasurer  
Newlin Rankin, Chief Investment Officer



José Cisneros, Treasurer

Investment Report for the month of November, 2009

December 21, 2009

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, CA. 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, CA. 94102-0917

Ladies and Gentlemen,

This correspondence and its attachments show the investment activity for fiscal year-to-date of the portfolios under the Treasurer's management.

(in \$ millions unless specified)

	Fiscal Year to Date		Month Ending 11/30/2009	
	Pooled Fund	All Funds	Pooled Fund	All Funds
<b>INCOME</b>				
Interest Received	19.01	20.52	3.18	3.97
Total Net Earnings	15.89	17.17	3.20	3.40
Earned Income Yield (in %)	1.32	1.32	1.32	1.32
Current Yield to Maturity (in %)			1.52	1.51
<b>PRINCIPAL</b>				
Cost of Securities *			3,231	3,389
Unamortized Book Value			3,233	3,391
Market Value **			3,243	3,402
Accrued Interest			13	14
Total Value (Market Value + Accrued Interest)			3,256	3,416
Average Daily Balance	2,785	2,976	2,944	3,127
Average Age of Portfolio (in days)	632	625	660	622

\* Cost of Securities = Current Amortized Book Value less Cash in Bank Accounts

\*\* Less Cash in Bank Accounts

In accordance with provisions of California State Government Code Section 53646, we forward this report detailing the City's investment portfolio as of 11/30/2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros  
Treasurer

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cc: Harvey Rose, Budget Analyst

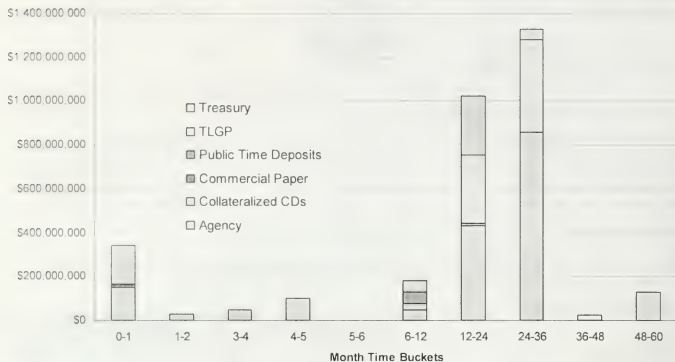
Ben Rosenfield, Controller

Controller - Internal Audit Division: Tania Lediju

Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan

Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies

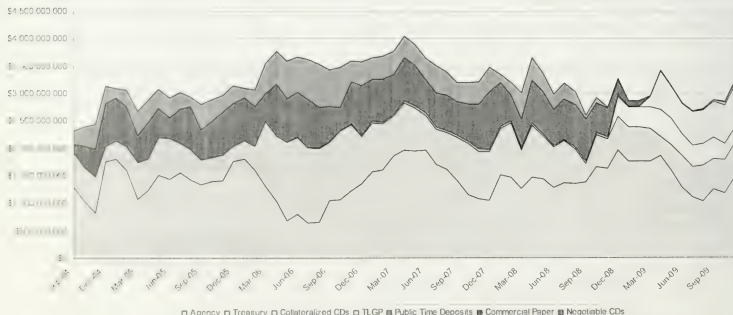
### Pooled Fund Maturities



Given that interest rates are so low from 1 day to 1 year on the yield curve, we have allocated more maturities to the 2-3 year part of the curve.

### Change in Asset Allocation 9/2004 to present

The chart below shows the total size of the Pooled Fund and the relative investments by type.



## Trailing 12 Month Key Interest Rates



## Asset Allocation

Investments Outstanding As Of Date: 11/30/2009

Assets (000's)

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY BILLS F	305,000.00	304,746.94	304,984.38	100.08 %	26.07	0.13 %
TREASURY NOTES F	400,000.00	402,729.11	403,675.00	100.23 %	1,560.92	0.74 %
TREASURY LGP F	706,000.00	715,093.08	722,075.45	100.98 %	8,135.65	1.55 %
TLGP FLOATER F	50,000.00	50,074.05	50,246.09	100.34 %	172.04	0.44 %
FEDERAL HOME LOAN BANK F	329,140.00	328,764.25	330,866.95	100.64 %	2,102.70	1.93 %
FEDERAL NATIONAL MORTGAGE ASS	267,546.00	268,969.26	269,809.76	100.31 %	1,032.03	1.48 %
FEDERAL FARM CREDIT BANK F	218,225.00	224,147.26	223,802.55	99.85 %	904.25	1.48 %
FHLMC Bonds F	439,265.00	447,063.33	446,320.73	99.83 %	920.77	1.79 %
FHLMC MULTI STEP F	202,750.00	202,680.40	203,047.78	100.18 %	388.58	0.97 %
FHLMC FLOAT QTR 30/360 F	70,000.00	70,000.00	70,306.25	100.44 %	306.25	0.80 %
FMC DISCOUNT NOTES F	20,000.00	19,832.00	19,999.79	100.85 %	18.79	0.91 %
COMM PAPER INT BEAR ACT/365 F	16,715.00	16,715.00	16,714.39	100.00 %	-0.61	0.50 %
PUBLIC TIME DEPOSIT F	65,100.00	65,100.00	65,100.00	100.00 %	0.00	1.08 %
COLLATERAL C Ds F	275,000.00	275,000.00	275,000.00	100.00 %	0.00	1.90 %
<b>Totals(000's)</b>	<b>3,364,741.00</b>	<b>3,390,914.68</b>	<b>3,401,949.11</b>	<b>100.33 %</b>	<b>15,567.43</b>	<b>1.33 %</b>



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Investments Outstanding As Of Date: 11/30/2009

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b>Fund: 100 POOLED FUNDS</b>								
42339	B 3 11 10	912795T68	11/19/2009	.000000	50,000,000.00	49,984,376.00	6,119.13	0.00
			03/11/2010	.006010	49,997,319.66	99,969,752	SUNGARD	-13,032.02
42340	B 12 31 09	912795K60	11/19/2009	.000000	30,000,000.00	30,000,000.00	851.13	233.87
			12/31/2009	.031001	29,995,749.62	100,000,000	SUNGARD	0.00
42345	B 12 24 09	912795L52	11/27/2009	.000000	175,000,000.00	175,000,000.00	173.08	7,701.92
			12/24/2009	.000003	174,992,125.00	100,000,000	SUNGARD	0.00

**Inv Type: 11 TREASURY BILLS**

42398	T 0.875 02 28 11	912828K69	09/04/2009	.875000	50,000,000.00	50,312,500.00	111,187.84	132,812.50
			02/28/2011	.632110	50,184,524.75	100,625,000	SUNGARD	0.00
42301	T 1.375 2 15 12	912828K63	09/16/2009	1.375000	50,000,000.00	50,656,746.00	201,766.31	457,029.25
			02/15/2012	1.206843	50,259,001.36	101,312,496	SUNGARD	0.00
42325	T 1 08 31 11	912828L00	10/29/2009	1.000000	100,000.00	100,812.50	254.14	496.09
			08/31/2011	.825966	100,479.39	100,812,496	SUNGARD	0.00
42326	T 1 08 31 11	912828L00	10/29/2009	1.000000	99,900,000.00	100,711,683.50	253,889.50	511,203.03
			08/31/2011	.834541	100,363,300.91	100,812,496	SUNGARD	0.00
42329	T 1.5 10 31 10	912828P66	11/03/2009	1.500000	50,000,000.00	50,562,500.00	64,226.52	23,437.50
			10/31/2010	.409531	50,545,277.97	101,125,000	SUNGARD	0.00
42341	T 1 7 31 11	912828G63	11/19/2009	1.000000	120,000,000.00	121,012,502.40	401,086.87	210,939.90
			07/31/2011	.603979	121,163,519.04	100,843,752	SUNGARD	0.00

**Inv Type: 12 TREASURY NOTES**

42165	J P MORGAN CHASE II	481247AK0	01/14/2009	.774867	370,000,000.00	373,356,746.40	1,032,411.28	1,338,918.27
			07/14/2012	.774867	372,616,100.42	100,907,094		0.00
42166	GENL ELEC CAP CORP	090810ANV	06/15/2012	2.046890	25,000,000.00	25,670,700.00	253,611.11	551,700.00
			01/14/2009	2.250000	35,000,000.00	102,628,800	UPRICE	0.00
42170	MORGAN STANLEY FIDB	61750UW7	03/12/2012	2.386171	35,185,150.00	35,896,875.00	177,812.90	711,725.00
			03/16/2009	2.020000	25,000,000.00	102,562,500	SUNGARD	0.00
			09/22/2011	1.983710	25,037,750.00	25,566,406.25	58,638.34	528,656.25

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Current Book	Market Value	Price Source	Curr Acc Int	Unrealized Gain	Unrealized Loss
42114	BK OF THE WEST BNP	065424AA4	04/02/2009	2.150000	5,000,000.00	5,000,000.00	5,132,031.25	UPRICE	19,111.11	315,286.76	0.00
42115	BK OF THE WEST BNP	065424AA4	03/27/2012	1.962752	5,026,950.00	5,026,950.00	102,640,825	SUNGARD	0.00	0.00	0.00
42116	BK OF THE WEST BNP	065424AA4	04/02/2009	2.150000	20,000,000.00	20,000,000.00	20,528,125.00	SUNGARD	76,444.44	640,176.00	0.00
42117	BK OF THE WEST BNP	065424AA4	03/27/2012	1.962877	20,108,000.00	20,108,000.00	102,640,825	SUNGARD	0.00	0.00	0.00
42118	BAC 2.1 04.30.12 TL	060509BA66	04/02/2009	2.100000	25,000,000.00	25,000,000.00	25,553,750.00	45,208.33	0.00	460,750.00	0.00
42119	GE 1.625 01.07.11 T	36567HA62	04/30/2012	1.974869	25,093,000.00	25,093,000.00	102,215,000	UPRICE	162,500.00	124,225.00	0.00
42120	GE 1.625 01.07.11 T	36567HA62	04/16/2009	1.625000	25,167,500.00	25,167,500.00	101,166,900	UPRICE	0.00	0.00	0.00
42121	GE 1.625 01.07.11 T	36567HA62	04/16/2009	1.625000	25,000,000.00	25,000,000.00	25,291,725.00	162,500.00	0.00	125,975.00	0.00
42122	C 1.625 03.30.11 TL	173143AA1	09/16/2011	1.235002	25,185,750.00	25,185,750.00	101,166,900	UPRICE	0.00	0.00	0.00
42123	C 1.625 03.30.11 TL	173143AA1	04/16/2009	1.625000	50,000,000.00	50,000,000.00	50,735,150.00	137,673.61	0.00	510,156.00	0.00
42124	GS 1.625 07.15.11 T	38146FA8	03/30/2011	1.390825	50,225,000.00	50,225,000.00	101,470,300	UPRICE	0.00	0.00	0.00
42125	GS 1.625 07.15.11 T	38146FA8	04/16/2009	1.625000	50,000,000.00	50,000,000.00	50,731,700.00	306,944.61	527,200.00	0.00	0.00
42126	USAA CAPITAL CO	90390QA9	07/15/2011	1.439598	50,204,500.00	50,204,500.00	101,463,400	UPRICE	0.00	0.00	0.00
42211	USAA CAPITAL CO	90390QA9	04/28/2009	2.240000	16,000,000.00	16,000,000.00	16,365,000.00	60,728.89	259,400.00	0.00	0.00
42253	CITIGROUP FDG INC G	17131YAC5	03/30/2012	1.962025	16,125,600.00	16,125,600.00	102,406,500	SUNGARD	0.00	0.00	0.00
42254	CITIGROUP FDG INC G	17131YAC5	06/29/2009	1.250000	50,000,000.00	50,000,000.00	50,468,750.00	307,291.67	511,750.00	0.00	0.00
42255	CITIGROUP FDG INC G	17131YAC5	06/03/2011	1.295193	50,000,402.78	50,000,402.78	100,937,500	SUNGARD	0.00	0.00	0.00
42274	GE TLGP 3 12 09 11	36567HA09	06/03/2011	1.295193	50,000,000.00	50,000,000.00	50,468,750.00	307,291.67	511,750.00	0.00	0.00
42289	HSBC 3.125 12 16 11	4042EPA45	07/30/2009	3.000000	50,000,000.00	50,000,000.00	52,076,300.00	716,666.67	473,800.00	0.00	0.00
42317	C 1.625 03.30.11 TL	173143AA1	12/09/2011	1.609053	51,815,000.00	51,815,000.00	104,152,600	UPRICE	0.00	0.00	0.00
42328	MS 2.25 3 13 12	61757UA95	09/16/2009	3.125000	50,000,000.00	50,000,000.00	52,226,250.00	716,145.83	256,700.00	0.00	0.00
42331	MS TLGP 2.25 03 13	61757UA95	12/16/2011	1.341284	52,360,175.00	52,360,175.00	104,452,500	UPRICE	91,105.00	99,450.00	0.00
42332	GE TLGP 2.125 12 21	36567HA09	03/13/2012	2.125000	35,000,000.00	35,000,000.00	35,514,605.00	96,371.52	238,111.11	250,156.25	0.00
42333	MS TLGP 2.25 03 13	61757UA95	03/13/2012	1.310906	51,249,625.00	51,249,625.00	102,656,500	SUNGARD	0.00	0.00	0.

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Investments Outstanding As Of Date: 11/30/2009

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share	Market Value	Curr Acct Int	Unrealized Gain
					Current Book	Market Price	Price Source	Unrealized Loss
42242	MORGAN STANLEY FDCI	61757UANO	03/19/2009	4.95600	25,000,000.00	25,125,000.00	27,066.54	84,675.00
42305	Union Bank TLP Flo	9052566AAC	03/13/2012	4.94784	25,040,325.00	100,500,000	SUNGARD	0.00
			03/23/2009	4.95000	25,000,000.00	25,121,093.75	26,125.00	87,368.75
			03/16/2012	4.40772	25,033,725.00	100,484,9375	SUNGARD	0.00
<b>Inv Type: 16 TLGP FLOATER</b>								
				4.67345	50,000,000.00	50,246,493.75	53,151.54	172,043.75
				4.37778	50,074,050.00	100,492,188		0.00
42261	FHLB 2.125 7.20.12	3133XUHQ3	07/20/2009	2.125000	19,000,000.00	19,035,625.00	146,920.14	59,375.00
42296	FHLB 2.9 24.12 3NC6	3133XUTD5	07/20/2012	2.16862	18,976,250.00	100,187,900	SUNGARD	0.00
42297	FHLB 2.9 24.12 3NC5	3133XUTD5	09/24/2012	2.000000	50,000,000.00	50,218,750.00	186,111.11	218,750.00
			09/24/2012	2.000000	50,000,000.00	100,437,500	SUNGARD	0.00
42315	FHLB 2.10 29.12 3NC	3133XVC66	09/24/2009	2.000000	35,000,000.00	25,109,375.00	93,055.56	109,375.00
42320	FHLB 1.625 11.21.12	3133XVE49	09/24/2012	2.000000	25,000,000.00	100,437,500	SUNGARD	0.00
42327	FHLB 3NC3 1x 2% fix	3133XVG47	10/29/2009	2.000000	35,140,000.00	35,315,700.00	62,471.11	175,700.00
			11/02/2009	1.635000	100,000,000.00	100,500,000	SUNGARD	0.00
			11/21/2012	1.743952	99,648,000.00	100,937,500.00	45,138.89	1,289,500.00
			11/09/2009	2.000000	100,000,000.00	100,937,500	SUNGARD	0.00
			11/09/2012	2.000000	100,000,000.00	100,250,000	122,222.22	250,000.00
<b>Inv Type: 22 FEDERAL HOME LOAN BANK</b>								
42208	F N M A	31398ANV4	04/29/2009	1.700000	379,140,000.00	330,866,950.00	655,919.03	2,102,700.00
42295	F N M A 2.15 09.10.12	31398AZA3	04/29/2011	1.700000	328,764,250.00	100,524,666		0.00
42333	F N M A 1.625% 2.5NCS	3136JFNR0	09/10/2009	1.650000	50,000,000.00	50,234,375.00	75,555.56	234,375.00
42335	F N M A 1.75 3.21.11	31398AVQ2	09/10/2009	2.053284	52,693,128.80	53,087,880.63	254,191.28	84,751.83
42338	F N M A 1.75 3.21.2011	31398AVQ2	09/10/2012	1.675000	75,000,000.00	101,031,250	SUNGARD	0.00
			05/10/2012	1.675000	75,000,000.00	75,381,250.00	71,063.75	281,250.00
			11/19/2009	1.750000	50,000,000.00	50,812,500.00	165,277.78	47,375.00
			03/23/2011	1.750000	50,806,111.11	101,625,000	SUNGARD	0.00
			11/20/2009	2.000000	20,000,000.00	20,106,250.00	66,111.11	1,380.00
			03/23/2011	2.037601667	20,376,016.67	101,625,000	SUNGARD	0.00
<b>Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSN</b>								
42312	FHLB 2.25 20.12.2	313310T18						

Investments Outstanding As of Date: 11/30/2009

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value	Curr Acct Int Price Source	Unrealized Gain Unrealized Loss
42330	FFCB Bullet 2.125 5	31331GY98	11/03/2009	2.125000	50,268,000.00	100,593,750	SUNGARD	0.00
						102,187,500.00	962,152.78	414,300.00
42342	FFCB Bullet 3.875 8	31331YZ86	06/18/2012	1.434000	102,570,075.00	102,187,500	SUNGARD	0.00
						52,734,375.00	516,666.66	29,375.00
			08/25/2011	.784611	53,157,083.33	105,468,750	SUNGARD	0.00
<b>Inv Type: 28 FEDERAL FARM CREDIT BANK</b>								
				2.550965	200,000,000.00	205,218,750.00	1,593,847.22	472,550.00
				1.356667	205,995,158.33	102,609,375		0.00
42150	FHLMC 3 SNC1	3128X8WF5	04/21/2009	3.000000	50,000,000.00	50,406,250.00	166,666.67	406,750.00
			04/21/2014		50,000,000.00	100,812,500	SUNGARD	0.00
42206	FHLMC	3128X8WF5	04/21/2009	3.000000	30,000,000.00	30,243,750.00	100,000.00	243,750.00
			04/21/2014		30,000,000.00	100,812,500	SUNGARD	0.00
42207	FHLMC	3128X8WF5	04/21/2009	3.000000	50,000,000.00	50,406,250.00	166,666.67	406,250.00
			04/21/2014		50,000,000.00	100,812,500	SUNGARD	0.00
42215	FHLMC	3128X8SF9	05/28/2009	2.500000	50,000,000.00	50,281,250.00	236,111.11	0.00
			03/23/2012	2.102915	50,540,000.00	100,562,500	SUNGARD	-258,750.00
42260	FHLMC 2.3 16 11	3128X8QH8	07/10/2009	2.000000	35,000,000.00	35,131,250.00	145,833.33	0.00
			03/16/2011	1.465911	35,309,400.00	100,375,000	SUNGARD	-178,150.00
42322	FHLMC 1.67 4 30 12	3128X9LH1	10/30/2009	1.670000	75,000,000.00	75,304,687.50	107,854.17	304,687.50
			04/30/2012	1.670000	75,000,000.00	100,406,250	SUNGARD	0.00
42323	FHLMC 1.365 04 27 1	3128X9JL5	10/27/2009	1.650000	20,665,000.00	20,697,289.06	32,202.86	71,552.56
			04/27/2012	1.727981	20,625,736.50	100,156,500	SUNGARD	0.00
42334	FHLMC 3.875 6 25 11	3127EABN8	11/19/2009	3.875000	50,000,000.00	52,635,000.00	818,055.55	72,500.00
			06/29/2011	.683145	53,305,972.22	105,250,000	SUNGARD	0.00
42336	FHLMC 3.875 6	3128X8X92	11/20/2009	1.125000	28,600,000.00	28,600,000.00	160,875.00	0.00
			06/29/2011	.730587	28,930,514.47	100,000,000	SUNGARD	-179,497.72
42337	FHLMC 3.875 6 25 11	3127EABN8	11/20/2009	3.875000	50,000,000.00	52,635,000.00	818,055.56	32,147.50
			06/29/2011	.629000	53,351,706.67	105,250,000	SUNGARD	0.00
<b>Inv Type: 30 FHLMC Bonds</b>								
				2.666505	439,285,000.00	446,326,726.56	2,752,321.02	1,537,137.56
				1.789551	447,063,329.86	101,606,257		-616,370.72
42243	FHLMC MULTI STEP	3133XYT40	06/30/2009	.500000	50,000,000.00	50,000,000.00	104,861.11	0.00
			06/30/2010	.500000	50,000,000.00	100,000,000	SUNGARD	0.00
42282	FHLMC 1.5 SNC1 step	3133XUM83	08/27/2009	1.500000	50,000,000.00	50,078,125.00	195,833.33	78,175.00
			08/27/2012	1.500000	50,000,000.00	100,156,500	SUNGARD	0.00
42283	FHLMC 1.5 SNC1 step	3133XUM83	08/27/2009	1.500000	4,300,000.00	4,306,718.75	16,841.67	6,718.75

Run Date: 12/11/2009 10:06:01 AM

Investments Outstanding As Of Date: 11/30/2009

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Acct Int Price Source	Unrealized Gain Unrealized Loss
42318	FHLB 0.75 9 29 11 2	3133XVPS	08/27/2012	1.500000	4,300,000.00	100.156250	SUNGARD	0.00
42318	FHLB 0.75 9 29 11 2	3133XVPS	10/20/2009	750020	48,450,000.00	48,631,687.50	62,581.26	234,982.50
42319	FHLB 2nc3m Step	3133XVCM1	09/29/2011	.807171	48,417,901.88	100.375000	SUNGARD	0.00
42319	FHLB 2nc3m Step	3133XVCM1	10/28/2009	1.000000	50,000,000.00	50,031,250.00	45,833.33	66,750.00
42319	FHLB 2nc3m Step	3133XVCM1	10/28/2011	1.037988	49,962,500.00	100.062500	SUNGARD	0.00
<b>Inv Type: 38 FHLB MULTI STEP</b>								
				950886	202,750,000.00	203,047,781.25	425,950.70	388,576.25
				973908	202,680,401.88	100.146871		0.00
42354	FHLB 3nc1 float st	3128XGK3	09/10/2009	.801880	50,000,000.00	50,218,750.00	90,211.50	218,750.00
42354	FHLB 3nc1 float st	3128XGK3	09/10/2012	.801880	50,000,000.00	100.437500	SUNGARD	0.00
<b>Inv Type: 40 FHLB FLOAT QTR 30/360</b>								
				.801880	50,000,000.00	50,218,750.00	90,211.50	218,750.00
42314	CA GO CP 12 07 09	13067GEN3	10/06/2009	.500000	16,715,000.00	16,714,387.12	12,822.47	0.00
42314	CA GO CP 12 07 09	13067GEN3	12/07/2009	.500000	16,715,000.00	99.996333	SUNGARD	-612.88
42314	CA GO CP 12 07 09	13067GEN3		.500000	16,715,000.00	16,714,387.12	12,822.47	0.00
42314	CA GO CP 12 07 09	13067GEN3		.500000	16,715,000.00	99.996333		-612.88
<b>Inv Type: 83 COMM PAPER INT BEAR ACT/365</b>								
42199	FIRST NATIONAL BANK		01/18/2009	2.650000	10,000,000.00	10,000,000.00	45,638.88	0.00
42217	BANK OF SAN FRANCISCO		12/20/2010	2.650000	10,000,000.00	100.000000	USERRR	0.00
42217	BANK OF SAN FRANCISCO		05/18/2009	1.600000	100,000.00	100.000000	275.56	0.00
42217	BANK OF SAN FRANCISCO		05/17/2010	1.600000	100,000.00	100.000000	USERRR	0.00
42277	CD FIRST NATL BANK		07/31/2009	1.750000	5,000,000.00	5,000,000.00	15,069.44	0.00
42316	UBOC PTD 0.7 10 13		07/31/2010	1.750000	5,000,000.00	100.000000	USERRR	0.00
42316	UBOC PTD 0.7 10 13		10/13/2009	.700000	50,000,000.00	50,000,000.00	47,638.89	0.00
42316	UBOC PTD 0.7 10 13		10/13/2010	.700000	50,000,000.00	100.000000	USERRR	0.00
<b>Inv Type: 1010 PUBLIC TIME DEPOSIT</b>								
				1.081567	65,100,000.00	65,100,000.00	108,622.77	0.00
				1.081567	65,100,000.00	100.000000		0.00
42110	US BANK COLLATERAL		12/09/2008	2.800000	50,000,000.00	50,000,000.00	302,400.11	0.00
42120	US BANK COLLATERAL		12/09/2009	2.800000	50,000,000.00	50,000,000.00	302,400.11	0.00
42120	US BANK COLLATERAL		12/09/2009	2.800000	50,000,000.00	50,000,000.00	302,400.11	0.00
42121	US BANK COLLATERAL		12/09/2009	2.800000	50,000,000.00	50,000,000.00	302,400.11	0.00
42121	US BANK COLLATERAL		12/09/2009	2.800000	50,000,000.00	50,000,000.00	302,400.11	0.00

AventGard APS2

Run Date: 12/11/2009 10:06:01 AM

Investments Outstanding As Of Date: 11/30/2009

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b>Inv Type: 40 FHLMC FLOAT QTR 30/360</b>								
			09/10/2012	.801880	20,000,000.00	100.437500	SUNGARD	0.00
				.801880	20,000,000.00	20,087,500.00	36,084.60	87,500.00
				.801880	20,000,000.00	100.437500		0.00
<b>Inv Type: 44 FMC DISCOUNT NOTES</b>								
42176	FREDDIE MAC DISCOUN	313397RN3	02/06/2009	.900000	20,000,000.00	19,999,788.89	149,000.00	18,788.89
			01/08/2010	.907624	19,832,000.00	99.989944	SUNGARD	0.00
				.907624	19,832,000.00	19,999,788.89	149,000.00	18,788.89
				.907624	19,832,000.00	99.989944		0.00
<b>Subtotal</b>					<b>158,225,000.00</b>	<b>159,056,592.38</b>	<b>833,979.06</b>	<b>862,905.05</b>
				<b>1.146071</b>	<b>157,654,859.51</b>	<b>100.526840</b>		<b>0.00</b>
<b>Count 78</b>								
				1.661313	3,364,741,000.00	3,401,949,107.84	13,829,163.06	16,197,446.25
				1.327603	3,390,914,682.11	101.105824		+630,015.62
<b>Grand Total</b>								

Worksheet: 11/30/2009 11:30 AM

Print Date: 11/11/2009 To Date: 11/30/2009

Inv. Description

Fund: 100 POOLED FUNDS

Inv.	Description	CUSIP	TXN	Par Value	Book Value	(Interest)	(Gain) / Loss	Fund	Settled	Prem / (Disc)	Amort / (Accret)	Settlement
Fund: 100 POOLED FUNDS												
42338	8 11 10	91279568	PURC	50,000,000.00	49,997,319.66	0.00	0.00	100	11/19/2009	-2,680.34	0.00	-49,997,319.66
42340	8 12 31 09	91279560	PURC	30,000,000.00	29,999,749.62	0.00	0.00	100	11/19/2009	-250.38	0.00	-29,999,749.62
42334	8 11 27 09	91279503	MAT	-175,000,000.00	-174,995,065.98	-4,934.02	0.00	100	11/27/2009	0.00	0.00	175,000,000.00
42345	8 12 24 09	91279952	PURC	175,000,000.00	174,992,125.00	0.00	0.00	100	11/27/2009	-7,875.00	0.00	-174,992,125.00
Inv Type: 11 TREASURY BILLS												
42255	T 4.375 12 15 10	91282809	SALE	-50,000,000.00	-52,718,557.89	-4,934.02	0.00	100	11/02/2009	-10,805.72	0.00	-79,989,194.28
42256	T 4.375 12 15 10	91282809	SALE	-50,000,000.00	-52,718,557.89	-747,096.99	419,921.87	100	11/02/2009	-2,718,557.89	0.00	53,045,733.01
42257	T 4.375 12 15 10	91282809	SALE	-25,000,000.00	-26,359,278.95	-373,548.50	209,860.94	100	11/02/2009	-1,359,278.95	0.00	26,352,866.51
42276	T 4.5 11 15 10	91282808	SALE	-50,000,000.00	-52,929,008.15	-593,070.65	367,187.50	100	11/02/2009	-2,929,008.15	0.00	53,154,891.30
42281	T 1 7 31 11	91282803	SALE	-50,000,000.00	-50,010,190.22	-101,902.17	-222,656.25	100	11/02/2009	-10,190.22	0.00	50,334,748.64
42309	T 1.5 10 31 10	91282806	PURC	50,000,000.00	50,545,277.97	0.00	0.00	100	11/03/2009	545,277.97	0.00	-50,545,277.97
42341	T 1 7 31 11	91282803	PURC	120,000,000.00	121,163,519.04	0.00	0.00	100	11/19/2009	1,163,519.04	0.00	-121,163,519.04
Inv Type: 12 TREASURY NOTES												
42328	MS 2.25 3 13 12	61757UAP5	PURC	20,000,000.00	20,495,550.00	0.00	0.00	100	11/04/2009	495,550.00	0.00	-20,495,550.00
42176	3PM 2.125 12.26.12	481247AM6	SALE	-25,000,000.00	-24,992,250.00	-191,840.28	-327,750.00	100	11/06/2009	7,750.00	0.00	25,511,840.28
42331	MS TLGP 2.25 03 13	61757UAP5	PURC	50,000,000.00	51,249,625.00	0.00	0.00	100	11/06/2009	1,249,625.00	0.00	-51,249,625.00
42332	GE TLGP 2.125 12 21	36967HAP9	PURC	25,000,000.00	25,452,968.75	0.00	0.00	100	11/06/2009	452,968.75	0.00	-25,452,968.75
Inv Type: 15 TREASURY LGP												
42320	FHLB 1.625 11 21 12	3133XVEH	PURC	70,000,000.00	72,205,893.75	-191,840.28	-327,750.00	100	11/02/2009	2,205,893.75	0.00	-71,686,103.47
42327	FHLB 3NC3 1x 2% fix	3133XVG47	PURC	100,000,000.00	99,724,736.12	0.00	0.00	100	11/09/2009	0.00	0.00	-100,000,000.00
42320	FHLB 1.625 11 21 12	3133XVEH	INTR	0.00	-76,736.12	-85,763.88	0.00	100	11/21/2009	0.00	0.00	162,500.00
Inv Type: 22 FEDERAL HOME LOAN BANK												
42300	FHMA 1.875 04 20 20	3139BAWK	SALE	200,000,000.00	199,648,000.00	-85,763.88	0.00	100	11/02/2009	-275,263.88	0.00	-199,562,236.12
42126	F N M A	3139BARC8	CALL	-50,000,000.00	-50,462,000.00	-31,250.00	-177,250.00	100	11/02/2009	-462,000.00	0.00	50,970,500.00
42126	F N M A	3139BARC8	INTR	0.00	0.00	0.00	1,050,000.00	100	11/06/2009	-1,050,000.00	0.00	50,000,000.00
42127	F N M A	3139BARC8	CALL	-50,000,000.00	-51,050,000.00	0.00	1,050,000.00	100	11/06/2009	-1,050,000.00	0.00	50,000,000.00
42127	F N M A	3139BARC8	INTR	0.00	0.00	-1,030,000.00	0.00	100	11/06/2009	0.00	0.00	1,030,000.00
42128	F N M A	3139BARC8	CALL	-20,000,000.00	-20,420,000.00	0.00	420,000.00	100	11/06/2009	-420,000.00	0.00	20,000,000.00
42128	F N M A	3139BARC8	INTR	0.00	0.00	-412,000.00	0.00	100	11/06/2009	0.00	0.00	412,000.00
42333	FHMA 1.625% 2.5NC6	31361R4C	PURC	75,000,000.00	75,000,000.00	0.00	0.00	100	11/10/2009	0.00	0.00	-75,000,000.00
42335	FHMA 1.75 2 23 11	3139BANQ2	PURC	50,000,000.00	50,966,111.11	0.00	0.00	100	11/19/2009	966,111.11	0.00	-50,966,111.11



Run Date: 12/11/2009 9:34:37 AM

11/30/2009

From Date: 11/1/2009 To Date: 11/30/2009

City & County of San Francisco													
Inv.	Description	CUSTP	TXN	Par Value	Book Value	(Interest)	(Gain) / Loss	Fund	Settled	Prem / (Disc)	Amort / (Accret)	Settlement	
42338	FINMA 1.75 3 23 2011	31398AVQ2	PURC	20,000,000.00	20,370,016.67	0.00		0.00	100	11/20/2009	370,016.67	0.00	-20,370,016.67
Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSN													
42307	FFCB 4.5 10 17 12	3131X359	SALE	-25,000,000.00	-26,705,872.22	-2,503,350.00	2,342,750.00		100		-1,705,872.22	0.00	26,866,372.22
42308	FFCB 4.5 10 17 12	3131X359	SALE	-25,000,000.00	-27,009,525.00	-46,875.00	-17,475.00		100	11/02/2009	-2,009,525.00	0.00	27,073,875.00
42309	FFCB 4.5 10 17 12	3131X359	SALE	-25,000,000.00	-27,009,525.00	-46,875.00	-17,475.00		100	11/02/2009	-2,009,525.00	0.00	27,073,875.00
42310	FFCB 4.5 10 17 12	3131X359	SALE	-25,000,000.00	-27,009,525.00	-46,875.00	-17,475.00		100	11/02/2009	-2,009,525.00	0.00	27,073,875.00
42330	FFCB Bullet 2.125 6	3131GY98	PURC	100,000,000.00	102,570,075.00	0.00	0.00	0.00	100	11/03/2009	2,570,075.00	0.00	-102,570,075.00
42342	FFCB Bullet 3.875 8	3131VZ86	PURC	50,000,000.00	53,157,083.33	0.00	0.00	0.00	100	11/19/2009	3,157,083.33	0.00	-53,157,083.33
Inv Type: 28 FEDERAL FARM CREDIT BANK													
42217	FLHMC 2.125 5 4 12	31286A28	CALL	50,000,000.00	47,660,058.33	-187,500.00	-69,500.00		100		-2,310,941.67	0.00	-47,431,658.33
42217	FLHMC 2.125 5 4 12	31286A28	INTR	-25,000,000.00	-25,001,475.69	1,475.69	0.00	0.00	100	11/04/2009	-1,475.69	0.00	25,000,000.00
42334	FLHMC 3.875 6 29 11	3137EAG8	PURC	50,000,000.00	53,305,972.22	0.00	0.00	0.00	100	11/04/2009	0.00	0.00	265,625.00
42336	FLHMC 3.875 6	31286X92	PURC	28,600,000.00	28,930,514.47	0.00	0.00	0.00	100	11/19/2009	3,305,972.22	0.00	-53,305,972.22
42337	FLHMC 3.875 6 29 11	3137EAG8	PURC	50,000,000.00	53,351,706.67	0.00	0.00	0.00	100	11/20/2009	3,351,706.67	0.00	-53,351,706.67
Inv Type: 30 FLHMC Bonds													
42214	F N M A MULTI STEP	3136HTGO	CALL	103,600,000.00	110,586,717.67	-264,149.31	0.00	0.00	100	11/18/2009	6,986,717.67	0.00	-110,322,568.36
42214	F N M A MULTI STEP	3136HTGO	INTR	-29,825,000.00	-29,825,000.00	0.00	0.00	0.00	100	11/18/2009	0.00	0.00	29,825,000.00
42107	MISSION AREA CREDIT	ADJ		0.00	0.00	2.77	0.00	0.00	100	11/18/2009	0.00	0.00	186,406.25
42107	MISSION AREA CREDIT	MAT		-100,000.00	-100,000.00	-94.44	0.00	0.00	100	11/02/2009	0.00	0.00	30,011,406.25
Inv Type: 39 FINMA MULTI STEP													
42117	US BANK COLLATERAL	MAT		-100,000.00	-100,000.00	-91.67	0.00	0.00	100	11/02/2009	0.00	0.00	100,094.44
Inv Type: 1010 PUBLIC TIME DEPOSIT													
42117	US BANK COLLATERAL	MAT		-15,000,000.00	-15,000,000.00	-337,366.67	0.00	0.00	100	11/23/2009	0.00	0.00	15,337,366.67
Inv Type: 1012 COLLATERAL C Ds													
				-15,000,000.00	-15,000,000.00	-337,366.67	0.00	0.00	100	11/02/2009	0.00	0.00	15,337,366.67
Subtotal				376,075,000.00	375,466,129.74	-6,324,017.36	3,139,435.93			-3,137,068.16	0.00	-372,281,545.52	
Fund: 9703 SFUSD TRANS 08-09													
42118	US BANK COLLATERAL	MAT		-35,000,000.00	-35,000,000.00	-787,188.89	0.00	0.00	9703	11/23/2009	0.00	0.00	35,787,188.89
Inv Type: 1012 COLLATERAL C Ds													
				-35,000,000.00	-35,000,000.00	-787,188.89	0.00	0.00			0.00	0.00	35,787,188.89
Subtotal						-787,188.89	0.00	0.00			0.00	0.00	
Grand Total				343,675,000.00	340,466,129.74	-7,111,206.27	3,139,435.93			-3,137,068.16	0.00	-336,494,356.63	
Count 45													

Count 45



CITY/COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4467

(EIS / ENEIS)

EARNED INCOME SUMMARY

07/01/09 THROUGH 11/30/09

PAGE: 2

SORT KEYS ARE FUND POOLED FUNDS

RUN: 12/08/09 09:10:40

FUND: 100

INV NO.	PURCHASE DATE	COUTON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOLID/MAT	DATE	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42191 04/02/09	2.1000	BAC 2.1	04.30.12 TLGP	04/30/12	25,000,000.00	25,093,000.00	1.959		362,500.00	266,090.75
42195 04/16/09	1.6500	GE 1.65	05.07.11 TLGP	07/07/11	25,000,000.00	25,167,500.00	1.219		91,406.35	138,036.73
42196 04/16/09	1.6500	GE 1.65	05.07.11 TLGP	07/07/11	25,000,000.00	25,167,500.00	1.219		91,406.35	138,036.73
42197 04/16/09	1.6500	GE 1.65	05.07.11 TLGP	07/07/11	25,000,000.00	25,167,500.00	1.219		91,406.35	138,036.73
42198 04/16/09	1.6500	GE 1.65	05.07.11 TLGP	07/07/11	25,000,000.00	25,167,500.00	1.219		91,406.35	138,036.73
42199 01/18/09	2.6500	FIRST NATIONAL BANK P	12/30/10	10,000,000.00	10,000,000.00	2.687		67,722.32	12,624.98	12,624.98
42203 01/14/09	1.4500	B O A COLLATERALIZED	04/14/10	100,000,000.00	100,000,000.00	1.470		737,083.33	636,249.99	636,249.99
42205 04/15/09	3.0000	UBOC COLLATERIZED	07/13/09	100,000,000.00	100,000,000.00	1.217	MATURED		603,333.33	346,666.66
42206 04/15/09	3.0000	F L M C	04/21/14	50,000,000.00	50,000,000.00	2.982		450,000.00	375,000.00	375,000.00
42207 04/15/09	3.0000	F L M C	04/21/14	50,000,000.00	50,000,000.00	2.982		450,000.00	375,000.00	375,000.00
42208 04/15/09	3.0000	F L M C	04/21/14	50,000,000.00	50,000,000.00	2.982		450,000.00	375,000.00	375,000.00
42211 04/28/09	2.2400	USAA CAPITAL CO	03/30/12	16,000,000.00	16,125,600.00	1.991		151,324.44	131,323.21	131,323.21
42213 05/18/09	1.6000	BANK OF SAN FRANCISCO CD	05/17/10	100,000,000.00	100,000,000.00	1.622		408.89	680.01	680.01
42214 05/18/09	1.2500	F N M A MUTIT STEP BOND	11/18/11	29,825,000.00	29,825,000.00	1.240	11/18/09	186,406.25	141,875.87	141,875.87
42215 05/28/09	2.5000	F L M C	03/23/12	50,000,000.00	50,540,000.00	2.075		399,405.56	440,619.75	440,619.75
42217 05/05/09	2.1250	PHLMC 2.125	5 12	25,000,000.00	25,000,000.00	2.103	11/04/09	264,149.11	181,510.42	181,510.42
42218 05/05/09	2.1250	PHLMC 2.125	5 12	25,000,000.00	25,000,000.00	2.103	11/04/09	264,149.11	181,510.42	181,510.42
42219 05/05/09	2.1250	PHLMC 2.125	5 12	25,000,000.00	25,000,000.00	2.103	11/04/09	264,149.11	181,510.42	181,510.42
42220 05/05/09	2.1250	PHLMC 2.125	5 12	25,000,000.00	25,000,000.00	2.103	11/04/09	264,149.11	181,510.42	181,510.42
42221 05/05/09	2.1250	PHLMC 2.125	5 12	25,000,000.00	25,000,000.00	2.103	11/04/09	264,149.11	181,510.42	181,510.42
42222 05/05/09	2.1250	PHLMC 2.125	5 12	25,000,000.00	25,000,000.00	2.103	11/04/09	264,149.11	181,510.42	181,510.42
42223 06/01/09	2.8750	FFCB 2.875	5 6 13	25,000,000.00	22,643,923.31	2.841	09/25/09	200,291.66	147,583.33	147,583.33
42228 06/23/09	2.8750	FFCB 2.875	5 11	50,000,000.00	49,516,453.21	2.965	07/08/09	44,251.90	28,181.66	28,181.66
42238 06/02/09	2.8750	F 0.875	5 11	50,000,000.00	49,516,453.21	2.965	07/08/09	44,251.90	28,181.66	28,181.66
42239 07/13/09	2.0000	PHLMC 2.7	13 11 2NCBmo	07/13/11	50,000,000.00	50,000,000.00	1.984	10/13/09	250,000.00	250,000.00
42241 06/18/09	1.3000	F L B	07/13/11	50,000,000.00	49,996,831.33	1.12	MATURED		3,166.67	1,000.00
42242 06/18/09	1.3000	F L B	07/13/11	50,000,000.00	49,996,831.33	1.12	MATURED		3,166.67	1,000.00
42243 06/18/09	1.3000	F L B	07/13/11	50,000,000.00	49,996,831.33	1.12	MATURED		3,166.67	1,000.00
42244 06/25/09	0.0000	B 7 23 09 1 OF 4	07/23/09	50,000,000.00	49,995,138.89	1.17	MATURED		4,861.11	3,819.44
42245 06/25/09	0.0000	B 7 23 09 2 OF 4	07/23/09	50,000,000.00	49,995,138.89	1.17	MATURED		4,861.11	3,819.44
42246 06/25/09	0.0000	B 7 23 09 3 OF 4	07/23/09	50,000,000.00	49,995,138.89	1.17	MATURED		4,861.11	3,819.44
42247 06/25/09	0.0000	B 7 23 09 4 OF 4	07/23/09	50,000,000.00	49,995,138.89	1.17	MATURED		4,861.11	3,819.44
42255 06/30/09	4.3750	T 4.375	12 15 10	50,000,000.00	52,118,557.89	1.821	11/02/09	327,175.12	366,130.62	366,130.62
42256 06/30/09	4.3750	T 4.375	12 15 10	50,000,000.00	52,118,557.89	1.821	11/02/09	327,175.12	366,130.62	366,130.62
42257 06/30/09	4.3750	T 4.375	12 15 10	50,000,000.00	52,118,557.89	1.821	11/02/09	327,175.12	366,130.62	366,130.62
42258 06/30/09	1.2500	CITIGROUP FDC INC GTD TL	06/03/11	50,000,000.00	50,000,402.78	1.287		167,567.56	269,761.84	269,761.84
42259 06/23/09	1.2500	CITIGROUP FDC INC GTD TL	06/03/11	50,000,000.00	50,000,402.78	1.287		167,567.56	269,761.84	269,761.84
42260 07/10/09	2.0000	PHLMC 2.3	16 11	35,000,000.00	35,309,400.00	1.443		128,333.33	201,603.79	201,603.79
42261 07/20/09	2.1250	PHLB 2.125	7.20.12 2nc3m	07/20/12	19,000,000.00	18,976,250.00	2.151		169,823.88	169,823.88
42262 07/16/09	0.0000	PHLB disc 08.06.09	08/06/09	50,000,000.00	49,995,625.00	1.52	MATURED		4,375.00	4,375.00
42263 07/16/09	0.0000	PHLB disc 08.06.09	08/06/09	50,000,000.00	49,995,625.00	1.52	MATURED		4,375.00	4,375.00
42264 07/23/09	0.0000	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	1.13	MATURED		5,872.22	5,872.22
42265 07/23/09	0.0000	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	1.13	MATURED		5,872.22	5,872.22
42266 07/23/09	0.0000	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	1.13	MATURED		5,872.22	5,872.22
42267 07/23/09	0.0000	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	1.13	MATURED		5,872.22	5,872.22
42272 07/23/09	0.0000	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	1.13	MATURED		5,872.22	5,872.22
42273 07/23/09	0.0000	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	1.13	MATURED		5,872.22	5,872.22
42274 07/23/09	3.0000	GE TLGP 3.12	09 11	13/09/11	50,000,000.00	51,815,000.00	1.555		273,644.81	273,644.81
42275 07/23/09	4.5000	T 4.5	11 15 10	50,000,000.00	52,929,008.15	1.740	09/28/09	156,419.84	156,419.84	156,419.84

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CITY/COUNTY OF SAN FRANCISCO  
NEWLIN RANKIN 4 5 5 4 4 4 4 4

EARNED INCOME SUMMARY

07/01/09 THROUGH 11/30/09

SORT KEYS ARE FUND

FUND: 100 POOLED FUNDS

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SORT KEYS ARE FUND

FUND: 100 POOLED FUNDS

INV PURCHASE	CURR	DESCRIPTION	TICER /	SHARES /	SCHEDULED	SCHEDULED	YIELD /	DATE	INCOME	TOTAL/INT
NO.	DATE		MATURITY	PAR VALUE	BOOK VALUE	365	SOLD/MAT	THIS PER	EARNINGS	
42276	07/28/09	4.5000 T 4.5 11 15 10	11/15/10	50,000,000.00	52,929,008.15	1.606	11/02/09	225,883.15	225,883.15	
42277	07/31/09	1.7500 CD FIRST NATL BANK OF NO	07/31/10	50,000,000.00	50,000,000.00	1.789	08/19/09	14,626.39	20,138.88	
42278	07/31/09	1.7500 T 1.75 8 15 12	08/15/12	50,000,000.00	50,304,008.15	1.812	08/19/09	12,558.59	12,558.59	
42279	08/18/09	1.7500 T 1.75 8 15 12	08/15/12	25,000,000.00	25,152,004.08	9.004	09/10/09	137,695.32	136,506.45	
42280	08/19/09	1.0000 T 1.7 31 11	07/31/11	50,000,000.00	50,010,190.32	5.811	09/09/09	167,204.49	167,204.49	
42281	08/19/09	1.0000 T 1.7 31 11	07/31/11	50,000,000.00	50,010,190.32	3.158	11/02/09	324,558.42	324,558.42	
42282	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	50,000,000.00	50,000,000.00	1.489		195,833.33	195,833.33	
42283	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42284	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42285	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42286	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42287	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42288	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42289	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42290	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42291	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42292	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42293	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42294	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42295	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42296	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42297	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42298	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42299	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42300	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42301	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42302	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42303	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42304	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42305	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42306	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42307	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42308	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42309	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42310	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42311	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42312	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42313	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42314	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42315	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42316	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42317	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42318	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42319	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42320	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42321	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42322	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42323	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	
42324	08/27/09	1.5000 PHIL 1.5 3NCL step-up	08/27/12	4,300,000.00	4,300,000.00	1.489	MATURED	3,966.67	3,966.67	

CITY/COUNTY OF SAN FRANCISCO

(EIS / ESENTS)

EARNED INCOME SUMMARY

07/01/09 THROUGH 11/30/09

SORT KEYS ARE FUND POOLED FUNDS

FUND: 100

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INV	NO.	DATE	COUPON	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42326	10/23/09	1.0000	T	1.08 31 11	08/31/11	98,500,000.00	100,353,300.93	.82			76,284.60
42326	10/23/09	1.0000	T	1.08 31 11	08/31/11	98,500,000.00	100,353,300.93	.82			76,284.60
42327	11/05/09	2.0000	FHLC	3NC3 1x 2x fixed co	11/05/12	100,000,000.00	100,000,000.00	2.038			122,222.22
42328	11/04/09	2.5000	MS	2.25 3 13 12	03/13/12	20,000,000.00	20,495,550.00	1.332			30,193.49
42329	11/03/09	1.5000	T	1.5 10 31 10	10/31/10	50,000,000.00	50,545,277.97	.421			16,315.61
42330	11/03/09	2.1250	FFCB	Bullet 1.125 6 18 1	06/18/12	100,000,000.00	102,570,075.00	1.442			113,451.48
42331	11/03/09	2.2500	MS	TIGP 2.25 03 13 12	03/13/12	50,000,000.00	51,749,625.00	1.366			46,559.92
42331	11/03/09	2.2500	MS	TIGP 2.25 03 13 12	03/13/12	50,000,000.00	51,749,625.00	1.366			46,559.92
42331	11/03/09	1.6250	FFCB	Bullet 1.625 6 18 1	06/18/12	100,000,000.00	102,570,075.00	1.442			113,451.48
42331	11/03/09	1.6250	FFCB	Bullet 1.625 6 18 1	06/18/12	100,000,000.00	102,570,075.00	1.442			113,451.48
42333	11/19/09	1.8750	FHLC	3.875 6 29 11	06/29/11	50,000,000.00	53,305,972.22	.708			12,402.75
42334	11/19/09	1.8750	FHLC	3.875 6 29 11	06/29/11	50,000,000.00	53,305,972.22	.708			12,402.75
42335	11/19/09	1.7500	FHLC	1.75 3 23 11	03/23/11	50,000,000.00	50,906,111.11	.614			10,270.96
42336	11/20/09	1.7500	FHLC	3.875 6	06/29/11	28,600,000.00	28,930,514.47	.741			6,462.35
42337	11/20/09	1.8750	FHLC	3.875 6 29 11 Bull	06/29/11	50,000,000.00	53,351,706.67	.655			10,530.10
42338	11/20/09	1.7500	FHLC	1.75 3 23 10 11 Bull	03/23/11	20,000,000.00	20,370,016.67	.587			3,603.05
42339	11/20/09	1.7500	FHLC	1.75 3 23 10 11 Bull	03/23/11	20,000,000.00	20,370,016.67	.587			3,603.05
42340	11/13/09	0.0000	B	12 31 09	07/31/10	30,000,000.00	29,886,748.82	.077			287.18
42341	11/13/09	1.0000	T	1 7 31 11	07/31/11	120,000,000.00	121,163,519.94	.592			23,591.25
42342	11/13/09	3.8750	FFCB	Bullet 3.875 8 25 1	08/25/11	50,000,000.00	53,157,083.33	.811			14,179.60
42345	11/27/09	0.0000	B	12 24 09	12/24/09	175,000,000.00	174,992,125.00	.061			1,166.67
SUBTOTAL (FUND)	100	POOLED FUNDS			660 DAYS	3206516000.00	3233059822.60			19,011,338.6815	897,285.56
SUBTOTAL (FUND)	100	POOLED FUNDS			- NET	3206516000.00	3233059822.60			19,011,338.6815	897,285.56

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	12,785,462,952.69	
EARNED INTEREST YIELD THIS PERIOD	1.362	.000
UNREALIZED GAIN/LOSS	1,440	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT	11,450,060.93	

CITY / COUNTY OF SAN FRANCISCO

M.R. NEWLIN RANKIN 415-554-4487

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EARNED INCOME SUMMARY

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07/01/09 THROUGH 11/30/09

SOFT KEYS ARE FUND

FUND: 9703 SFUSD TRANS 08-09

INV PURCHASE COUPON	TICKER /	SHARES /	SCHEDULED	YIELD /	DATE	INCOME	TOTAL/NET
NO. DATE RATE	MATURITY	PAR VALUE	BOOK VALUE	SOLD /MAT	THIS PER	RECEIVED	EARNINGS
42118 12/09/08 2.3200 US BANK COLLATERAL	11/23/09	35,000,000.00	35,000,000.00	2.352	MATURED	787,188.89	327,055.56
SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- ASSETS	0 DAYS		.00			787,188.89	327,055.56
SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- NET			.00			787,188.89	327,055.56
FUND STATISTICS		ASSETS		LIABILITIES			
AVERAGE DAILY INVESTMENT BALANCE		33,169,934.64					
EARNED INTEREST YIELD THIS PERIOD		2.352					
EARNED INTEREST YIELD THIS PERIOD		.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:							







Office of the Treasurer & Tax Collector  
City and County of San Francisco

Pauline Marx, Chief Assistant Treasurer  
Newlin Rankin, Chief Investment Officer



José Cisneros, Treasurer

Investment Report for the month of March, 2010

April 15, 2010

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, CA. 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, CA. 94102-0917

Ladies and Gentlemen,

This correspondence and its attachments show the investment activity for fiscal year-to-date of the portfolios under the Treasurer's management.

(in \$ millions unless specified)

INCOME	Fiscal Year to Date		Month Ending 3/31/2010	
	Pooled Fund	All Funds	Pooled Fund	All Funds
Interest Received	34.24	36.88	6.12	6.12
Total Net Earnings	32.30	34.16	4.02	4.02
Earned Income Yield (in %)	1.33%	1.32%	1.46%	1.46%
Current Yield to Maturity (in %)	n/a	n/a	1.35%	1.35%
PRINCIPAL				
Current Book Value *	n/a	n/a	3,577	3,577
Amortized Book Value	n/a	n/a	3,574	3,574
Market Value **	n/a	n/a	3,577	3,577
Accrued Interest	n/a	n/a	12	12
Total Value (Market Value + Accrued Interest)	n/a	n/a	3,589	3,589
Average Daily Balance	3,018	3,193	3,252	3,193
Average Age of Portfolio (in days)	680	679	681	679

\* Original Book Value on purchase date

\*\* Less Cash in Bank Accounts

In accordance with provisions of California State Government Code Section 53646, we forward this report detailing the City's investment portfolio as of 3/31/2010. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

GOVERNMENT  
DOCUMENTS DEPT

APR 15 2010

José Cisneros  
Treasurer

SAN FRANCISCO  
PUBLIC LIBRARY

cc: Harvey Rose, Budget Analyst

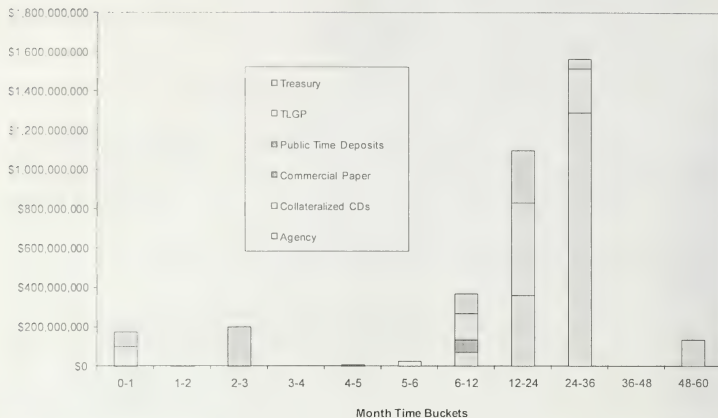
Ben Rosenfield, Controller

Controller - Internal Audit Division: Tania Lediju

Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan

Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies

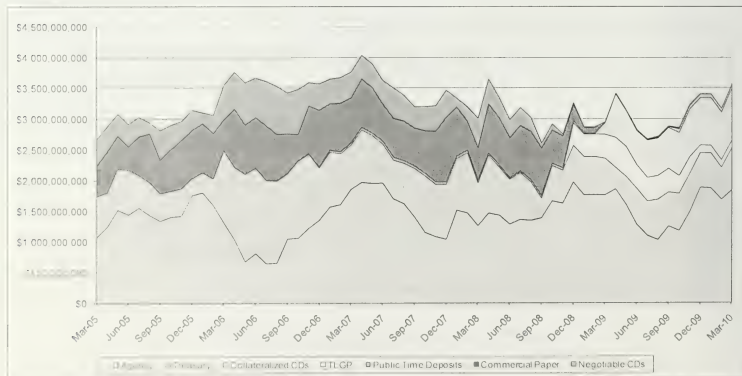
### Pooled Fund Maturities



Given that interest rates are so low from 1 day to 1 year on the yield curve, we have allocated more maturities to the 1-3 year part of the curve.

## Change in Asset Allocation 03/2005 to present

The chart below shows the total size of the Pooled Fund and the relative investments by type.



## All Funds

Investment Type	Par Value %	\$ in millions	
		Par Value	Current Book Value
Collateralized CD's	3.4%	125.00	125.00
Commercial Paper: Discount			
Commercial Paper: Interest Bearing			
Commercial Paper: Interest Bearing, Act/365			
Federal Farm Credit Bank: Discount Notes			
Federal Farm Credit Bank: Fixed	8.2%	305.28	308.53
Federal Farm Credit Bank: Float			
Federal Home Loan Bank: Discount Notes			
Federal Home Loan Bank: Fixed	9.6%	355.37	355.37
Federal Home Loan Bank: Float			
Federal Home Loan Bank: Float Monthly			
Federal Home Loan Bank: Multi Step	2.8%	102.75	102.70
Federal Home Loan Mortgage Corp.: Discount Notes			
Federal Home Loan Mortgage Corp.: Fixed	16.3%	607.60	609.63
Federal Home Loan Mortgage Corp.: Float, Monthly, Act/360			
Federal Home Loan Mortgage Corp.: Float, Quarter, Act/360	1.9%	70.00	70.00
Federal National Mortgage Assn.	12.9%	481.00	482.26
Federal National Mortgage Assn.: Multi Step			
Federal National Mortgage Assn.: Discount Notes			
Negotiable Certificates of Deposit			
Public Time Deposit: Monthly Pay			
Public Time Deposit: Quarterly Pay	1.8%	65.10	65.10
Treas. Liquidity Guarantee Program: Fixed	21.3%	792.31	803.54
Treas. Liquidity Guarantee Program: Float	1.3%	50.00	50.07
Treasury Bills	9.2%	343.00	342.85
Treasury Notes	11.3%	420.00	423.50
	100.0%	3,717.40	3,737.37

## Par Value of All Funds



## Trailing 12 Month Key Interest Rates



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Investments Outstanding As Of Date: 3/31/2010

## Asset Allocation

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY BILLS F	343,000.00	342,694.97	342,705.00	100.00 %	-10.90	0.17 %
TREASURY NOTES F	420,000.00	422,517.96	422,259.38	99.94 %	-92.98	0.75 %
TREASURY LGP F	792,310.00	803,542.89	807,158.54	100.45 %	4,083.74	1.50 %
TLGP FLOATER F	50,000.00	50,074.05	50,195.31	100.24 %	121.26	0.39 %
FEDERAL HOME LOAN BANK F	355,370.00	355,321.43	353,958.40	99.62 %	-1,356.22	1.84 %
FEDERAL NATIONAL MORTGAGE ASS	480,996.00	482,261.99	481,730.40	99.89 %	-531.59	1.60 %
FEDERAL FARM CREDIT BANK F	305,275.00	308,533.87	307,432.60	99.64 %	-883.30	1.45 %
FHLMC Bonds F	607,600.00	609,629.69	608,332.56	99.79 %	-1,297.13	1.84 %
FHLMC MULTI STEP F	102,750.00	102,696.71	102,874.78	100.17 %	178.08	1.17 %
FHLMC FLOAT QTR 30/360 F	70,000.00	70,000.00	70,153.13	100.22 %	153.13	0.76 %
PUBLIC TIME DEPOSIT F	65,100.00	65,100.00	65,100.00	100.00 %	0.00	0.83 %
COLLATERAL C Ds F	125,000.00	125,000.00	125,000.00	100.00 %	0.00	1.30 %
Totals(000's)	3,717,401.00	3,737,373.56	3,736,900.10	99.99 %	364.07	1.34 %

Inv. Description

Inv. No.

CUSIP

Purchase Maturity

Coupon YTM TR

Current Par / Share Current Book

Market Value Market Price

Curr Accr Int Price Source

Unrealized Gain Unrealized Loss

Fund: 100 POOLED FUNDS

912795UN9	03/25/2010	0.00000	75,000,000.00	75,000,000.00	1,975.00	5,775.00
912795UN9	04/22/2010	1.32014	74,992,300.00	100,000,000.00	SUNGLAB	0.00
912795UN9	03/24/2010	0.00000	200,000,000.00	195,937,304.00	5,466.67	0.00
912795UN9	06/10/2010	1.28033	199,946,700.00	99,888,752.00	SUNGLAB	-14,662.67
912795UN9	03/31/2010	0.00000	50,000,000.00	49,812,500.00	530.56	0.00
912795UN9	03/10/2011	38.3599	49,817,488.89	99,625,000.00	SUNGLAB	-5,519.65
912795UN9	06/00/00	0.00000	325,000,000.00	324,750,004.00	7,922.23	5,775.00
912795UN9	06/00/00	1.65047	324,756,488.89	99,930,978.00	-20,182.12	-20,182.12

Inv Type: 11 TREASURY BILLS

912828K69	09/04/2009	0.875000	50,000,000.00	50,203,124.00	38,043.48	23,436.50
912828K69	02/28/2011	6.32110	50,179,687.50	100,406,248.00	SUNGLAB	0.00
912828L00	10/29/2009	1.000000	100,000.00	100,468.75	86.96	152.34
912828L00	08/31/2011	8.75669	100,316.41	100,468,752.00	SUNGLAB	0.00
912828L00	10/29/2009	1.000000	99,900,000.00	100,368,383.25	86,869.57	167,802.78
912828L00	08/31/2011	8.34541	100,200,480.47	100,468,752.00	SUNGLAB	0.00
912828L00	11/19/2009	1.000000	120,000,000.00	120,637,497.60	198,895.03	0.00
912828L00	07/31/2011	6.03979	120,801,562.50	100,531,248.00	SUNGLAB	-164,064.90
912828K67	12/09/2009	1.125000	50,000,000.00	50,218,752.00	165,350.27	0.00
912828L00	12/15/2011	7.45625	50,378,906.25	100,437,504.00	SUNGLAB	-160,154.25
912828L00	03/23/2010	1.500000	50,000,000.00	50,390,624.00	157,458.56	0.00
912828L00	07/15/2012	1.112438	50,580,218.40	100,781,248.00	SUNGLAB	-50,782.25
912828L00	06/00/00	1.068007	370,000,000.00	371,918,749.60	646,703.87	191,391.62
912828L00	07/58154	7.58154	372,341,171.53	100,518,981.00	-375,001.40	-375,001.40

Inv Type: 12 TREASURY NOTES

42165 J P MORGAN CHASE TL	03/24/2009	2.200000	25,000,000.00	25,490,975.00	161,944.44	371,975.00
42166 GEN ELEC CAP CORP	06/15/2012	2.046800	25,119,000.00	25,119,000.00	UPRICE	0.00
42170 MORGAN STANLEY FDIC	03/24/2009	2.250000	35,000,000.00	35,743,750.00	41,562.50	558,600.00
42177 BAC 2.275 06.22.12	03/12/2012	2.065123	35,185,150.00	102,125,000.00	SUNGLAB	0.00
42181 C 2.125 04.30.12 TL	03/16/2009	2.000000	25,000,000.00	25,421,975.00	12,500.00	384,125.00
42177 BAC 2.275 06.22.12	09/22/2011	1.938237	25,037,750.00	101,687,500.00	SUNGLAB	0.00
42177 BAC 2.275 06.22.12	04/14/2009	2.375000	50,000,000.00	51,256,562.50	326,562.50	541,562.50
42181 C 2.125 04.30.12 TL	06/22/2012	1.930142	50,685,000.00	102,453,125.00	SUNGLAB	0.00
42181 C 2.125 04.30.12 TL	04/02/2009	2.125000	25,000,000.00	25,457,650.00	222,899.86	340,150.00

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Investments Outstanding As Of Date: 3/31/2010

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Price	Price Source	Curr Accr Int	Unrealized Loss
42182	BK OF THE WEST.BNP	064244A4	04/30/2012	1.966916	25,117,500.00	101.830600	UPRICE	0.00	68,362.50
42183	BK OF THE WEST.BNP	064244A4	04/02/2009	2.150000	5,000,000.00	5,095,312.50	1,194.44	SUNGARD	0.00
42191	BAC 2.1 04-30-12 TL	060508A66	03/27/2012	1.962752	5,026,950.00	101.906250	0.00	SUNGARD	0.00
42195	GE 1.625 01.07.11 T	36967HAG2	04/02/2012	1.962877	20,108,000.00	20,381,250.00	4,777.78	SUNGARD	273,250.00
42196	GE 1.625 01.07.11 T	36967HAG2	04/02/2009	2.150000	25,000,000.00	25,460,375.00	220,208.33	UPRICE	367,375.00
42197	C 1.625 03.30.11 TL	17313WAI	04/16/2009	1.625000	25,000,000.00	25,239,150.00	94,791.67	UPRICE	71,650.00
42198	GS 1.625 07.15.11 T	38146FAF8	01/07/2011	1.230907	25,167,500.00	100.956000	UPRICE	0.00	0.00
42199	C 1.625 03.30.11 TL	17313WAI	04/16/2009	1.625000	25,000,000.00	25,239,150.00	94,791.67	UPRICE	73,400.00
42200	USCA CAPITAL CO	90909Q4A9	04/16/2009	1.625000	25,165,750.00	100.956600	UPRICE	0.00	0.00
42201	CITIGROUP FDG INC G	17313WAI	03/30/2011	1.390825	50,000,000.00	50,508,250.00	2,256.94	UPRICE	283,250.00
42202	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,225,000.00	101.016500	UPRICE	0.00	0.00
42203	CITIGROUP FDG INC G	17313WAI	07/15/2011	1.439098	50,000,000.00	50,563,350.00	171,527.95	UPRICE	358,850.00
42204	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.126700	UPRICE	0.00	124,400.00
42205	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	0.00
42206	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42207	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42208	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42209	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42210	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42211	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42212	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42213	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42214	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42215	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42216	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42217	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42218	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42219	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42220	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42221	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42222	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42223	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42224	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42225	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42226	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42227	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42228	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42229	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42230	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42231	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42232	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42233	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42234	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42235	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42236	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42237	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42238	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42239	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42240	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42241	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42242	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42243	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42244	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42245	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42246	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42247	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42248	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42249	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42250	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42251	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42252	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42253	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42254	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42255	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42256	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42257	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42258	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42259	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42260	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42261	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42262	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42263	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42264	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42265	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42266	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42267	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42268	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42269	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42270	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42271	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42272	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42273	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42274	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42275	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42276	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42277	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42278	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42279	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42280	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42281	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42282	CITIGROUP FDG INC G	17313WAI	06/03/2011	1.295193	49,857,000.00	101.562500	995.56	SUNGARD	0.00
42283	CITIGROUP FDG INC G	17313WAI	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,850.72	SUNGARD	332,062.50
42284	CITIGROUP FDG INC G	17313WAI	06/03/2011						





## Investments Outstanding As Of Date: 3/31/2010

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Price	Curr Acct Int	Unrealized Gain
					Current Book	Price Source		Unrealized Loss
42353	FNMA 3NCL 1.80% fix	31398AB50	12/21/2009	1.800000	58,450,000.00	58,194,281.25	292,250.00	0.00
42356	FNMA 3NCL 1.5 1X 1.80	31398AF23	12/21/2012	1.772500	58,496,760.00	99,562,500	SUNGARD	-302,478.75
			02/08/2010	1.800000	50,000,000.00	48,953,125.00	132,500.00	0.00
42367	FNMA 3NCL 1.5 1X	31398AF23	02/08/2013	1.800000	50,000,000.00	99,562,500	SUNGARD	-46,875.00
			02/08/2010	1.800000	25,000,000.00	24,976,562.50	66,250.00	0.00
			02/08/2013	1.817201	24,887,500.00	99,562,500	SUNGARD	-10,937.50
Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSN								
42312	FFCB 2.02 4 20 12 2	31331GTX5	09/28/2009	2.020000	50,000,000.00	481,730,398.13	1,872,439.63	282,000.58
			04/20/2012	1.804704	50,268,000.00	100,152,683		-813,641.25
42342	FFCB Bullet 3.875 8	31331Y286	11/19/2009	3.875000	50,000,000.00	100,093,750	451,694.44	0.00
			08/25/2011	7.84911	52,705,000.00	52,125,000.00	193,750.00	0.00
42370	FFCB 1.67 11 19 12	31331JDN0	02/19/2010	1.670000	75,000,000.00	104,425,000	SUNGARD	-580,000.00
			11/19/2012	1.696475	74,947,500.00	99,812,500	146,125.00	0.00
42373	FFCB 2 Year Bullet	31331JG09	03/09/2010	9.950000	17,050,000.00	16,991,390.63	SUNGARD	-88,125.00
			03/05/2012	1.051355	17,017,870.22	99,552,500	11,698.19	0.00
42374	FFCB 2 Year Bullet	31331JG09	03/09/2010	9.950000	58,000,000.00	57,800,625.00	SUNGARD	-24,678.87
			03/05/2012	1.043195	57,899,987.72	99,552,500	35,794.44	0.00
42385	FFCB 1.875 12.07.12	31331GZ89	03/26/2010	1.875000	37,000,000.00	37,185,000.00	219,687.50	0.00
			12/07/2012	1.532399	37,543,422.08	100,300,000	SUNGARD	-148,370.00
Inv Type: 28 FEDERAL FARM CREDIT BANK								
42390	FHLMC 3 5NCL	31289WF5	04/21/2009	1.971547	287,050,000.00	285,028,265.63	1,062,749.57	0.00
			04/21/2014	1.360480	290,381,774.52	100,682,204		-1,155,534.87
42306	FHLMC	31289WF5	04/21/2009	3.000000	50,000,000.00	50,078,125.00	666,666.67	78,125.00
			04/21/2014	3.000000	50,000,000.00	100,156,250	SUNGARD	0.00
42307	FHLMC	31289WF5	04/21/2009	3.000000	30,000,000.00	30,048,750.00	400,000.00	-46,875.00
			04/21/2014	3.000000	30,000,000.00	100,156,250	SUNGARD	0.00
42308	FHLMC 1.67 8 8 8	31289WF5	04/21/2009	3.000000	50,000,000.00	50,078,125.00	666,666.67	0.00
			04/21/2014	3.000000	50,000,000.00	100,156,250	SUNGARD	0.00
42309	FHLMC 1.67 8 8 8	31289WF5	04/21/2009	3.000000	75,000,000.00	75,000,000.00	0.00	0.00
			04/21/2014	3.000000	75,000,000.00	100,093,750	SUNGARD	0.00
42306	FHLMC 1.125 12 30 1	31289WF5	12/30/2009	2.100000	100,000,000.00	100,791,750.00	0.00	0.00

Investments Outstanding As Of Date 1/31/2010

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TB	Current Par /Share	Current Book	Market Price	Curr Accr Int Price	Unrealized Gain
42351	FHLBMC Fixed 1.75 3N	312896046	12/28/2009	1.750000	100,000,000.00	100,000,000.00	99,750,000.00	45,000.00	0.00
42352	FHLBMC Fixed 1.75 3N	312896046	12/28/2012	1.750000	100,000,000.00	100,000,000.00	99,750,000.00	SUNGARD	-250,000.00
42353	FHLBMC Fixed 1.75 3N	312896046	11/29/2009	1.125000	28,600,000.00	28,600,000.00	28,751,937.50	SUNGARD	0.00
42371	FHLBMC 1.8 2 25 13 3	312896046	06/01/2011	71.2600	28,779,470.72	28,779,470.72	100,331,650	SUNGARD	77,554.44
42372	FHLBMC 1.8 2 25 13 3	312896046	02/29/2010	1.800000	75,000,000.00	75,000,000.00	74,718,750.00	135,000.00	0.00
42373	FHLBMC 1.8 2 25 13 3	312896046	02/29/2013	1.800000	75,000,000.00	75,000,000.00	99,925,000.00	SUNGARD	-25,000.00
42377	FHLBMC 1.8 0 25 13	312896050	03/31/2010	1.800000	75,000,000.00	75,000,000.00	74,554,687.50	22,500.00	0.00
42378	FHLBMC 1.8 0 25 13	312896050	03/25/2013	1.800000	75,000,000.00	75,000,000.00	99,466,250	SUNGARD	-445,312.50

## Inv Type: 30 FHLBMC Bonds

42382	FHLB 1.5 3NCL step-	3133XUM83	08/27/2009	1.500000	50,000,000.00	50,000,000.00	50,031,250.00	70,833.33	31,250.00
42383	FHLB 1.5 3NCL step-	3133XUM83	08/27/2012	1.500000	50,000,000.00	50,000,000.00	100,062,500	SUNGARD	0.00
42384	FHLB 1.5 3NCL step-	3133XUM83	08/27/2009	1.500000	4,300,000.00	4,300,000.00	4,302,687.50	6,091.67	2,687.50
42385	FHLB 0.75 9 29 11 2	3133XUMP5	08/27/2012	1.500000	4,300,000.00	4,300,000.00	100,062,500	SUNGARD	0.00
42386	FHLB 0.75 9 29 11 2	3133XUMP5	10/20/2009	.750000	48,450,000.00	48,450,000.00	48,540,843.75	2,018.75	144,138.75
42387	FHLB 0.75 9 29 11 2	3133XUMP5	09/29/2011	.807121	48,396,705.00	48,396,705.00	100,187,500	SUNGARD	0.00
42388	FHLB 0.75 9 29 11 2	3133XUMP5	11/16/2010	1.146556	102,750,000.00	102,750,000.00	102,874,781.25	78,943.75	178,076.25
42389	FHLB 0.75 9 29 11 2	3133XUMP5	11/17/2008	1.173498	102,696,705.00	102,696,705.00	100,121,442	22,048.25	109,375.00
42390	FHLB 0.75 9 29 11 2	3133XUMP5	09/10/2009	.755940	50,000,000.00	50,000,000.00	50,109,375.00	SUNGARD	0.00
42391	FHLB 0.75 9 29 11 2	3133XUMP5	09/10/2012	.755940	50,000,000.00	50,000,000.00	100,218,750	SUNGARD	0.00

## Inv Type: 38 FHLB MULTI STEP

42394	FHLB 3ncl float st	312896043	09/10/2009	.755940	50,000,000.00	50,000,000.00	50,109,375.00	22,048.25	109,375.00
42395	FHLB 3ncl float st	312896043	09/10/2012	.755940	50,000,000.00	50,000,000.00	100,218,750	SUNGARD	0.00

## Inv Type: 40 FHLBMC FLOAT QTR 30/360

42412	BANK OF SAN FRANCISCO	312896043	05/18/2009	1.600000	100,000,000.00	100,000,000.00	100,000.00	404.44	0.00
42413	BANK OF SAN FRANCISCO	312896043	05/17/2010	1.600000	100,000,000.00	100,000,000.00	100,000.00	USERPR	0.00
42414	BANK OF SAN FRANCISCO	312896043	07/31/2009	1.750000	5,000,000.00	5,000,000.00	5,000,000.00	22,118.06	0.00
42415	BANK OF SAN FRANCISCO	312896043	07/31/2010	1.750000	5,000,000.00	5,000,000.00	100,000,000.00	USERPR	0.00
42416	URBIC PTD C 7 10 13	312896043	10/13/2009	.700000	50,000,000.00	50,000,000.00	50,000,000.00	73,888.89	0.00
42417	URBIC PTD C 7 10 13	312896043	10/13/2010	.700000	50,000,000.00	50,000,000.00	100,000,000.00	USERPR	0.00
42418	FIRST NATL PTD 01 1	312896043	01/19/2010	1.000000	10,000,000.00	10,000,000.00	10,000,000.00	20,277.78	0.00





CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

## (EIS / EARNIS)

## EARNED INCOME SUMMARY

07/01/09 THROUGH 03/31/10

SORT KEYS ARE FUND POOLED FUNDS

FUND: 100

PAGE: 1  
RUN: 04/01/10 14:15:57

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
41512 12/07/07	4.45%		F H L B FLOATER	11/23/09	5,000,000.00	4,980,000.00	3.98% MATURED	26,334.33	46,508.56
41516 12/07/07	4.46%		F H L B FLOATER	11/23/09	15,000,000.00	14,995,410.00	3.98% MATURED	26,304.32	16,784.12
41537 01/09/08	.2220	F H L B FLOATER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	50,010,000.00	3.86% 09/23/09	62,380.55	44,477.34
41938 01/09/08	.2220	F H L B FLOATER QTR ACT	11/23/09	50,000,000.00	50,010,000.00	50,010,000.00	3.86% 09/23/09	62,380.55	44,477.34
41939 01/09/08	.2220	F H L B FLOATER QTR ACT	11/23/09	4,500,000.00	4,500,000.00	4,500,000.00	3.86% 09/23/09	5,614.95	4,002.96
41954 03/31/08	2.000%	T NOTE	02/28/10	25,000,000.00	25,151,367.35	25,151,367.35	4.51% 09/14/09	32,072.07	253,534.36
42051 07/13/08	2.000%	MISSION NATIONAL BANK PU	07/15/09	5,000,000.00	5,000,000.00	5,000,000.00	3.69% MATURED	46,173.33	11,189.56
42051 07/13/08	2.000%	MISSION NATIONAL BANK CD	07/15/09	5,000,000.00	5,000,000.00	5,000,000.00	3.69% MATURED	46,173.33	11,189.56
42058 08/28/08	.7700	FFCB FLOATER QTR	10/26/09	50,000,000.00	50,000,000.00	50,000,000.00	7.81% MATURED	195,708.33	125,734.12
42076 09/18/08	1.180%	F H L B FLOATER MONTHLY	10/22/09	25,000,000.00	25,000,000.00	25,000,000.00	1.71% 09/23/09	10,681.35	10,206.25
42095 10/29/08	1.4800%	T BILL	10/22/09	50,000,000.00	49,264,111.11	49,264,111.11	1.71% 10/09/09	735,256.95	231,645.84
42107 11/03/08	1.0000	MISSION AREA CREDIT UNIO	11/02/09	100,000,000.00	100,000,000.00	100,000,000.00	1.02% MATURED	347.33	347.22
42107 11/03/08	1.2000	F N M A DISCOUNT NOTE	08/17/09	50,000,000.00	49,573,333.33	49,573,333.33	1.22% MATURED	426,666.67	78,333.33
42113 12/03/08	2.3500	US BANK COLLATERALIZE CD	11/23/09	50,000,000.00	50,000,000.00	50,000,000.00	2.32% MATURED	337,186.55	140,186.67
42113 12/03/08	2.3500	US BANK COLLATERALIZE CD	11/23/09	50,000,000.00	50,000,000.00	50,000,000.00	2.32% MATURED	337,186.55	140,186.67
42120 12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	50,000,000.00	2.43% MATURED	833,180.55	531,111.11
42121 12/09/08	2.3900	US BANK COLLATERALIZE CD	12/08/09	50,000,000.00	50,000,000.00	50,000,000.00	2.43% MATURED	833,180.55	531,111.11
42126 12/22/08	4.1200	F N M A	05/06/13	50,000,000.00	51,050,000.00	51,050,000.00	-1.16% 11/06/09	-20,000.00	-209,064.33
42127 12/22/08	4.1200	F N M A	05/06/13	50,000,000.00	51,050,000.00	51,050,000.00	-1.16% 11/06/09	-20,000.00	-209,064.33
42128 12/22/08	4.1200	F N M A	05/06/13	20,000,000.00	20,420,000.00	20,420,000.00	-1.16% 11/06/09	-8,000.00	-83,655.73
42130 12/30/08	4.3000	F N M A	07/28/11	20,000,000.00	20,456,211.00	20,456,211.00	-15.94% 07/28/09	56,420.00	-500,286.76
42132 01/02/09	4.3300	F N M A	07/28/11	20,000,000.00	20,376,080.00	20,376,080.00	-15.84% 07/28/09	56,420.00	-500,286.76
42133 01/02/09	4.3300	F N M A	07/28/11	20,000,000.00	20,376,080.00	20,376,080.00	-15.84% 07/28/09	56,420.00	-500,286.76
42133 01/02/09	4.3300	F N M A	07/28/11	20,000,000.00	20,376,080.00	20,376,080.00	-15.84% 07/28/09	56,420.00	-500,286.76
42134 12/31/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,940,000.00	25,940,000.00	-15.64% 07/28/09	142,300.00	-557,230.27
42134 12/31/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,940,000.00	25,940,000.00	-15.64% 07/28/09	142,300.00	-557,230.27
42135 12/31/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,940,000.00	25,940,000.00	-15.64% 07/28/09	142,300.00	-557,230.27
42136 12/31/08	4.8750	T NOTE	08/15/09	25,000,000.00	25,940,000.00	25,940,000.00	-15.64% 07/28/09	142,300.00	-557,230.27
42148 01/15/09	1.9700	F H L M C	01/23/12	50,000,000.00	51,414,062.50	51,414,062.50	1.96% 10/23/09	738,750.00	306,444.44
42150 01/15/09	1.9700	F H L M C	01/23/12	50,000,000.00	51,414,062.50	51,414,062.50	1.96% 10/23/09	738,750.00	306,444.44
42151 01/30/09	2.3000	PHLMC Bonds	01/30/12	50,000,000.00	50,000,000.00	50,000,000.00	2.29% 10/30/09	380,138.89	380,138.89
42163 03/06/09	1.3200	J P MORGAN CHASE C Ds	09/02/09	25,000,000.00	25,000,000.00	25,000,000.00	1.33% MATURED	165,000.00	57,750.00
42163 03/06/09	1.3200	J P MORGAN CHASE TIGR	06/15/12	25,000,000.00	25,119,000.00	25,119,000.00	2.04%	275,000.00	384,844.36
42166 03/24/09	2.2500	GENL ELEC CAP CORP DFD	03/12/12	35,000,000.00	35,185,150.00	35,185,150.00	2.05%	761,250.00	543,825.10
42170 03/15/09	2.0000	MORGAN STANLEY FDIS GTD	03/12/12	25,000,000.00	25,037,750.00	25,037,750.00	1.95%	500,000.00	363,757.07
42171 03/15/09	2.0000	MORGAN STANLEY FDIS GTD	03/12/12	25,000,000.00	25,037,750.00	25,037,750.00	1.95%	500,000.00	363,757.07
42172 03/02/09	4.0000	T - NOTE	08/31/09	50,000,000.00	50,010,868.57	50,010,868.57	-1.51% MATURED	329,755.43	43,489.43
42177 04/14/09	2.3750	BAC 2.125 06.28.12 TIGR	06/22/12	50,000,000.00	50,685,000.00	50,685,000.00	1.91%	593,750.00	739,537.70
42178 04/14/09	2.1250	JPM 2.125 12.26.12 TIGR	12/26/12	25,000,000.00	24,992,250.00	24,992,250.00	5.83% 11/06/09	519,590.28	511,764.69
42181 04/02/09	2.1250	CR OF THE WEST-BNP 2.15	04/30/12	25,000,000.00	25,006,950.00	25,006,950.00	1.96%	106,000.94	73,850.40
42183 04/02/09	2.1500	CR OF THE WEST-BNP 2.15	03/27/12	20,000,000.00	20,108,000.00	20,108,000.00	1.96%	124,027.78	255,351.37
42183 04/02/09	2.1500	CR OF THE WEST-BNP 2.15	03/27/12	20,000,000.00	20,108,000.00	20,108,000.00	1.96%	124,027.78	255,351.37
42190 04/21/09	3.0000	PHLMC 3 ENCL	04/21/14	50,000,000.00	50,000,000.00	50,000,000.00	2.59%	750,000.00	1,125,000.00



CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN RANKIN 415-554-4487

(ETS / EARNINGS)

## EARNED INCOME SUMMARY

PAGE: 3

07/01/09 THROUGH 03/31/10

RUN: 04/01/10 14:15:57

SORT KEYS ARE FUND, POOLED FUNDS

FUND: 100

INV	PURCHASE	COUPON	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOID/MAT	DATE	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42276	07/28/09	4.5000	T 4.5 11 15 10	11/15/10	50,000,000.00	52,929,008.15	1.606	11/02/09	37,187.50	225,583.15
42277	07/31/09	1.7500	CD FIRST NATL BANK OF MO	07/31/10	50,000,000.00	5,000,000.00	1.782	07/31/10	59,548.61	59,548.61
42278	08/18/09	1.7500	T 1.75 8 15 12	08/15/12	50,000,000.00	50,304,008.15	15.897	08/19/09	21,908.97	21,908.97
42279	08/18/09	1.7500	T 1.75 8 15 12	08/15/12	50,000,000.00	50,304,008.15	8.611	08/19/09	10,954.49	12,143.35
42280	08/18/09	1.7500	T 1.75 8 15 12	08/15/12	25,000,000.00	25,152,004.08	9.004	09/10/09	137,955.32	137,955.32
42281	08/19/09	1.0000	T 1.7 11 11	07/31/11	50,000,000.00	50,010,150.32	3.158	09/09/09	167,204.49	167,204.49
42282	08/19/09	1.0000	T 1.7 11 11	07/31/11	50,000,000.00	50,010,150.32	3.158	11/02/09	324,558.42	324,558.42
42283	08/27/09	1.5000	PHLB 1.5 3NC1 step-up	08/27/12	50,000,000.00	50,000,000.00	1.500	08/27/12	375,000.00	375,000.00
42284	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42285	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42286	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42287	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42288	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42289	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42290	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42291	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42292	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42293	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42294	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42295	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42296	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42297	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42298	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42299	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42300	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42301	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42302	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42303	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42304	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42305	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42306	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42307	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42308	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42309	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42310	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42311	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42312	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42313	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42314	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42315	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42316	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42317	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42318	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42319	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42320	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42321	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42322	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42323	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42324	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42325	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42326	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42327	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42328	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42329	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42330	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42331	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42332	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42333	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42334	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42335	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42336	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42337	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42338	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42339	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42340	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42341	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42342	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42343	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42344	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42345	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42346	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42347	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42348	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42349	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42350	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42351	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42352	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42353	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42354	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42355	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33	1.103	MATURED	3,966.67	3,966.67
42356	08/27/09	0.0000	B 0.9 17 09	09/17/09	50,000,000.00	49,996,033.33				







CITY / COUNTY OF SAN FRANCISCO  
M.R. NEWLIN RANKIN 413-554-4487

(EIS / ERMIS)

## EARNED INCOME SUMMARY

07/01/09 THROUGH 03/31/10

SORT KEYS ARE FUND

FUND: 100 POOLED FUNDS

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RUN: 04/01/10 14:15:57

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOLD/MAT	DATE	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS	
42383	03/25/10	0.0000	B 04/22/10	04/22/10	75,000,000.00	74,992,300.00	365	1.34		1,925.00	
42384	03/25/10	0.0000	B 04/22/10	04/22/10	75,000,000.00	74,992,300.00	365	1.34		1,925.00	
42385	03/24/10	0.0000	B 04/22/10	04/22/10	75,000,000.00	74,992,300.00	365	1.34		1,925.00	
42386	03/24/10	0.0000	B 04/22/10	04/22/10	75,000,000.00	74,992,300.00	365	1.34		1,925.00	
42387	03/24/10	0.0000	B 04/22/10	04/22/10	75,000,000.00	74,992,300.00	365	1.34		1,925.00	
42388	03/24/10	1.8750	PHLB 1.875 03/22/13	03/22/13	50,000,000.00	49,865,208.33	1.691			18,531.67	
42393	03/31/10	0.0000	B 03/10/11	03/10/11	50,000,000.00	49,817,488.89	1.389			530.56	
SUBTOTAL (FUND) 100 POOLED FUNDS										34,241,925.7932	34,300,745.04
SUBTOTAL (FUND) 100 POOLED FUNDS										34,241,925.7932	34,300,745.04

## FUND STATISTICS

ASSETS	
AVERAGE DAILY INVESTMENT BALANCE	3,017,691,460.73
EARNED INTEREST YIELD THIS PERIOD	1.426
WEIGHTED AVG YIELD AT END OF PERIOD	1.328
TOTAL INTEREST EARNED FOR FUTURE RECEIPT	8,541,803.88

## LIABILITIES

LIABILITIES	
	.000
	.000

LEYS / ERNETS

## CITY/COUNTY OF SAN FRANCISCO

## EARNED INCOME SUMMARY

07/01/09 THROUGH 03/31/10

Sort keys are found

FUND: 9703 SFUSD TRANS 0A-09

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DATE: 04/02/2014 16:57

2111: 24/05/2014: 14:16.27

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CITY / COUNTY OF SAN FRANCISCO  
MR. NEWLIN EANKIN 415-554-4487

(EIS / ERMIS)

## EARNED INCOME SUMMARY

07/01/09 THROUGH 03/31/10

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SORT KEYS ARE FUND

RON: 04/01/10 14:15:57

FUND: 9704 SFUSD BONDS 2006B

INV NO.	DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / PAR VALUE	SCHEDULED BOOK VALUE	YIELD / SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
42159	02/06/09	2.8000	FEDERAL FARM CREDIT	01/18/11	19,500,000.00	20,000,000.00	1.983	400,000.00	244,744.44
42160	02/06/09	2.8000	FEDERAL FARM CREDIT	01/18/11	19,500,000.00	20,000,000.00	1.983	400,000.00	244,744.44
42160	02/06/09	5.1900	T BILL	01/14/10	50,000,000.00	49,757,750.00	2.520	242,250.00	139,541.67
42161	02/06/09	5.1900	T BILL	01/14/10	20,000,000.00	19,903,100.00	2.618	87,727.78	107,561.12
42176	02/06/09	5.1900	FREDDIE MAC DISCOUNT	01/08/10	20,000,000.00	19,832,000.00	2.940	168,000.00	95,500.00
42221	05/12/09	1.7500	FNMA 1.75 3 11	03/23/11	30,000,000.00	30,359,458.33	8.130	185,525.00	135,243.14
42264	07/21/09	1.1250	T 1.125 06.30.11	06/30/11	30,000,000.00	30,093,750.00	.958	149,490.49	200,745.61
42264	07/21/09	1.1250	FHLMAC 1.125 06.30.11	03/10/12	20,000,000.00	20,000,000.00	.780	77,851.00	86,710.30
42264	07/21/09	1.2500	FHLMAC 1.25 06.30.11	03/10/12	20,000,000.00	20,000,000.00	1.066	3,194.44	50,552.33
42360	01/14/10	5.7500	FHLMAC 5.75 01 15 12	01/15/12	20,000,000.00	21,855,220.00	1.066	3,194.44	50,552.33
42361	01/14/10	2.7500	RF 2.75 12 10 12	12/10/10	11,310,000.00	11,584,440.48	.385	13,013.00	9,295.64
42362	01/14/10	0.0000	B 01 13 11	01/13/11	18,000,000.00	17,938,484.00	.344	37,000.00	13,013.00
42369	02/26/10	2.1000	FHLM 2.1 2 26 13 30Climo	02/26/13	20,000,000.00	19,998,000.00	2.412	37,000.00	37,000.00
42364	03/26/10	1.4200	FHLM 1.42 fixed 2.5 NC 1	09/24/12	20,230,000.00	20,216,221.12	1.231	1,850,038.71	4,080.65
SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- ASSETS	641 DAYS	157,765,000.00	160,023,051.31					1,850,038.71	1,534,640.32
SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- NET		157,765,000.00	160,023,051.31					1,850,038.71	1,534,640.32

## FUND STATISTICS

ASSETS	LIABILITIES
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DAILY INTEREST EARNED	157,200,915.21
ANNUAL INTEREST YIELD THIS PERIOD	.000
WEIGHTED AVG YIELD AT END OF PERIOD	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	376,705.92

## GRAND TOTAL

100.00%(C) 680 DAYS 3717401000.00 3737373556.32 1.425 36,879,153.3934,162,440.92



Office of the Treasurer & Tax Collector  
City and County of San Francisco



José Cisneros, Treasurer

Pauline Marx, Chief Assistant Treasurer

Investment Report for the month of August, 2010

September 24, 2010

The Honorable Gavin Newsom  
Mayor of San Francisco  
City Hall, Room 200  
1 Dr. Carlton B. Goodlett Place  
San Francisco, CA. 94102-0917

The Honorable Board of Supervisors  
City and County of San Francisco  
City Hall, Room 244  
1 Dr. Carlton B. Goodlett Place  
San Francisco, CA. 94102-0917

Ladies and Gentlemen,

This correspondence and its attachments show the investment activity for fiscal year-to-date of the portfolios under the Treasurer's management.

(in \$ millions unless specified)

	Fiscal Year to Date		Month Ending 8/31/2010	
	Pooled Fund	All Funds	Pooled Fund	All Funds
<b>INCOME</b>				
Cash Basis Earnings	6.11	6.11	4.48	4.48
Accrual Basis Earnings	9.05	9.10	4.78	4.82
Earned Income Yield (in %)	1.33%	1.33%	1.35%	1.35%
Current Yield to Maturity (in %)	n/a	n/a	1.33%	1.32%
<b>PRINCIPAL</b>				
Current Book Value	n/a	n/a	4,159	4,189
Amortized Book Value	n/a	n/a	4,151	4,181
Par Value	n/a	n/a	4,136	4,166
Market Value	n/a	n/a	4,178	4,208
Accrued Interest	n/a	n/a	15	15
Total Value (Market Value + Accrued Interest)	n/a	n/a	4,193	4,223
Average Daily Balance	4,008	4,039	4,171	4,201
Average Age of Portfolio - End of Period (in days)	n/a	n/a	702	699

In accordance with provisions of California State Government Code Section 53646, we forward this report detailing the City's investment portfolio as of 8/31/2010. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros  
Treasurer

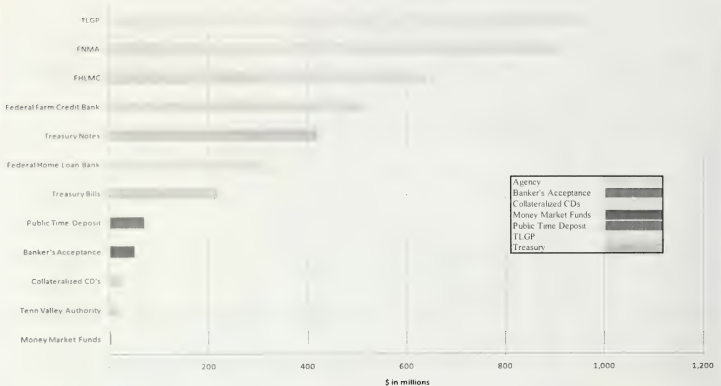
cc: Harvey Rose, Budget Analyst  
Ben Rosenfield, Controller  
Controller - Internal Audit Division: Tania Lediju  
Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan  
Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies



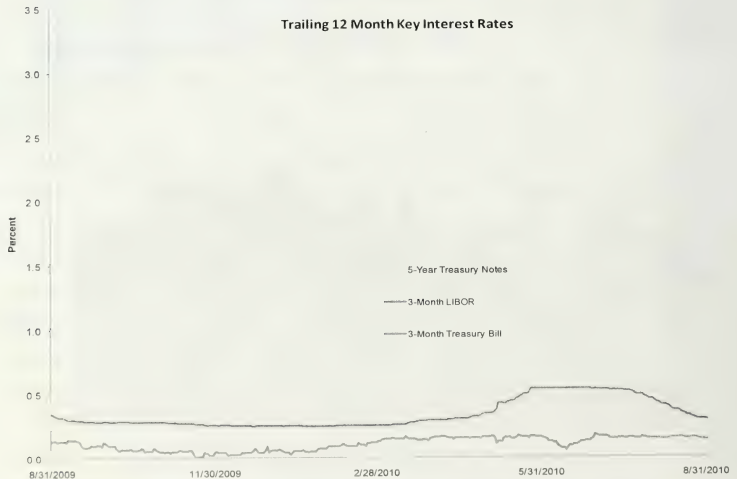
## All Funds

Investment Type	\$ in millions			
	Par Value %	Par Value	Original Book Value	Market Value
Banker's Acceptance	1.2%	50.00	49.87	49.94
Commercial Paper: Discount				
Commercial Paper: Interest Bearing				
Commercial Paper: Interest Bearing, Act/365				
Federal Farm Credit Bank: Discount Notes				
Federal Farm Credit Bank: Fixed	12.4%	517.04	519.68	521.81
Federal Farm Credit Bank: Float				
Federal Home Loan Bank: Discount Notes				
Federal Home Loan Bank: Fixed	7.7%	320.23	320.24	321.41
Federal Home Loan Bank: Float				
Federal Home Loan Bank: Float Monthly				
Federal Home Loan Bank: Multi Step				
Federal Home Loan Mortgage Corp.: Discount Notes				
Federal Home Loan Mortgage Corp.: Fixed	13.2%	551.50	553.25	555.28
Federal Home Loan Mortgage Corp.: Float, Monthly, Act/360				
Federal Home Loan Mortgage Corp.: Multi Step	0.5%	20.00	20.00	20.09
Federal National Mortgage Assn.	22.0%	915.99	917.55	921.87
Federal National Mortgage Assn.: Multi Step				
Federal National Mortgage Assn. L Discount Notes				
Money Market Funds	0.0%	0.25	0.25	0.25
Public Time Deposit: Monthly Pay				
Public Time Deposit: Quarterly Pay	1.7%	70.10	70.10	70.10
Tenn Valley Authority	0.5%	20.50	23.00	23.21
Treas. Liquidity Guarantee Program: Fixed	22.0%	917.31	930.17	937.90
Treas. Liquidity Guarantee Program: Float	1.2%	50.00	50.07	50.26
Treasury Bills	5.2%	218.00	217.20	217.75
Treasury Notes	10.1%	420.00	422.29	423.40
	<b>100.0%</b>	<b>4,165.92</b>	<b>4,188.67</b>	<b>4,208.29</b>

## Par Value of All Funds



## Trailing 12 Month Key Interest Rates





## Inventory by Market Value - All Funds

Run Date: 9/22/2010 9:26:09 AM

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY BILLS	218,000.00	217,202.06	217,754.37	100.25%	239.34	0.39%
TREASURY NOTES	420,000.00	422,285.38	423,396.88	100.26%	1,118.33	0.75%
TLGP (Treas Liquid Guar Prog)	917,310.00	930,165.20	937,903.30	100.83%	7,829.77	1.48%
TLGP FL (Treas Liquidity Guar)	50,000.00	50,074.05	50,257.81	100.37%	183.76	0.65%
FEDERAL HOME LOAN BANK	320,230.00	320,241.78	321,406.29	100.36%	1,230.37	1.64%
FEDERAL NATIONAL MORTGAGE ASSN	815,716.00	816,796.90	821,059.98	100.52%	4,263.08	1.63%
FNMA AMORT TO CALL	100,270.00	100,750.50	100,807.59	100.06%	173.66	1.53%
FEDERAL FARM CREDIT BANK	517,041.00	519,684.57	521,813.37	100.41%	2,143.70	1.33%
FLHMC Bonds	501,500.00	503,162.97	505,229.75	100.41%	2,070.67	1.51%
FLHMC FLOAT QTR 30/360	70,000.00	70,000.00	70,021.88	100.03%	21.88	1.04%
FLHMC MULTI-STEP	20,000.00	19,995.00	20,093.75	100.49%	98.75	2.02%
FLHMC AMORT TO CALL	50,000.00	50,089.42	50,046.88	99.92%	(19.63)	0.70%
TENN VALLEY AUTHORITY	20,500.00	22,999.80	23,206.64	100.90%	481.37	0.72%
BANKERS ACCEPTANCE-DOMESTIC	50,000.00	49,867.94	49,937.71	100.14%	32.01	0.53%
MONEY MARKET ACTUAL/365 R	251.69	251.69	251.69	100.00%	-	0.27%
PUBLIC TIME DEPOSIT	70,100.00	70,100.00	70,100.00	100.00%	-	0.74%
COLLATERALIZED CD	25,000.00	25,000.00	25,000.00	100.00%	-	0.72%
Totals(000's)	4,165,918.69	4,188,667.25	4,208,287.90	100.47%	19,867.06	1.32%

## INVESTMENT INVENTORY - 08/31/10

August 31, 2010

City &amp; County of San Francisco

Run Date: 9/22/2010 9:31:55 AM

Inv No. Security Description

CUSIP Coupon Rate Yield to Maturity Purchase Date Maturity Date Current Book Value Amortized Book Value Par Value Market Price Current Market Value

## Fund: 100 POOLED FUNDS

42393	B 03/01/11	912795V99	.0000	.3834	03/31/10	03/10/11	49,817,489	49,817,489	50,000,000	99.91	49,953,124
42402	Treasury Bill	912795V00	.0000	.3995	04/23/10	04/07/11	149,421,242	149,421,242	150,000,000	99.88	149,812,500
42419	B 01/13/11	912795U07	.0000	.3387	06/10/10	01/13/11	17,963,327	17,963,327	18,000,000	99.94	17,988,251

## Inv Type: 11 TREASURY BILLS

42398	T 08/05/02	912898K09	.8750	.6321	09/04/09	02/28/11	50,179,688	50,059,675	50,000,000	100.34	50,171,876
42325	T 08/31/11	912838U10	1.0000	.8260	10/29/09	08/31/11	100,316	100,172	100,000	100.69	100,688
42326	T 08/31/11	912838U10	1.0000	.8345	07/29/09	08/31/11	100,200,480	100,063,003	99,900,000	100.69	100,586,817
42341	T 11/31/11	912838K03	1.0000	.6040	11/19/09	07/31/11	120,801,563	120,431,212	120,000,000	100.66	120,787,498
42352	T 11/25/12	912838K07	1.1250	.7456	10/09/09	12/15/11	50,378,906	50,241,965	50,000,000	100.97	50,484,376
42382	T 11/07/15	912838U14	1.5000	1.1124	03/23/10	07/15/12	50,441,406	50,356,782	50,000,000	102.00	51,000,000
42415	T 11/25/11	912838U10	1.2500	.3763	06/10/10	11/30/10	20,089,269	20,049,718	20,000,000	100.25	20,050,000

## Inv Type: 12 TREASURY NOTES

42165	J P MORGAN C	481247AK0	2.2000	2.0469	03/24/09	06/15/12	392,191,629	391,302,525	390,000,000	100.82	393,181,254
42166	GENL ELEC CA	36967HAN7	2.2500	2.0651	03/24/09	03/12/12	35,119,092	35,065,908	35,000,000	102.92	35,279,900
42170	MORGAN STANL	61757UAF7	2.0000	1.9382	03/16/09	09/22/11	35,185,150	35,096,308	35,000,000	102.63	35,920,955
42177	BAC 2.375 06	06050BA00	2.3750	1.9301	04/14/09	06/22/12	25,037,750	25,015,639	25,000,000	101.73	25,433,594
42181	C 2.125 04.3	17313UA09	2.1250	1.9669	04/02/09	04/30/12	50,885,000	50,388,069	50,000,000	103.17	51,583,500
42182	BK OF THE WE	064244AAA	2.1500	1.9628	04/02/09	03/27/12	25,117,500	25,063,454	25,000,000	102.53	25,632,425
42183	BK OF THE WE	064244AAA	2.1500	1.9629	04/02/09	03/27/12	5,026,950	5,014,167	5,000,000	102.53	5,126,563
42191	BAC 2.1 04.3	06050BA06	2.1000	1.9749	04/02/09	04/30/12	20,108,000	20,056,774	20,000,000	102.53	20,506,250
42195	GE 1.625 01.	36967HAG2	1.6250	1.2309	04/16/09	01/07/11	25,093,223	25,039,978	25,000,000	100.53	25,131,550
42196	GE 1.625 01.	36967HAG2	1.6250	1.2350	04/16/09	01/07/11	25,167,500	25,165,750	25,000,000	100.53	25,131,550
42197	C 1.625 03.3	17313UA01	1.6250	1.3908	04/16/09	03/30/11	50,225,000	50,066,269	50,000,000	101.00	50,500,000
42198	GS 1.625 07.	38146FA08	1.6250	1.4391	04/16/09	07/15/11	50,204,500	50,079,057	50,000,000	101.16	50,578,650
42211	USAA CAPITAL	90390QA09	2.2400	1.9620	04/28/09	03/30/12	16,125,600	16,067,803	16,000,000	102.63	16,420,000
42258	CTTGROUP FD	17313YAC5	1.2500	1.2952	06/29/09	06/03/11	49,957,000	49,983,203	50,000,000	100.63	50,312,500
42259	CTTGROUP FD	17313YAC5	1.2500	1.2952	06/29/09	06/03/11	49,957,000	49,983,203	50,000,000	100.63	50,312,500
42274	GE TLPG 3.12	36967HAB2	3.0000	1.6091	07/30/09	12/09/11	51,602,500	51,602,599	50,000,000	103.03	51,515,450
42299	HSBC 3.125 1.	4042EPAA5	3.1250	1.3413	09/16/09	12/16/11	51,969,550	51,128,912	50,000,000	103.44	51,721,650
42317	C 1.625 03.3	17313UA01	1.6250	.7776	10/22/09	03/30/11	35,423,500	35,169,723	35,000,000	101.00	35,300,000
42328	MS 2.25 3.13	61757UAP5	2.2500	1.3169	11/04/09	03/13/12	20,431,800	20,280,670	20,000,000	102.58	20,515,625
42331	MS TLPG 2.25	61757UAP5	2.2500	1.3109	11/06/09	03/13/12	51,084,000	50,706,242	50,000,000	102.58	51,289,063
42332	GE TLPG 2.12	36967HAB9	2.1250	1.7893	11/06/09	12/21/12	25,253,750	25,187,255	25,000,000	103.11	25,777,350
42379	GS 3.25 06.1	38146FA09	3.2500	1.2299	02/22/10	06/15/12	52,215,000	51,772,543	50,000,000	104.47	52,234,375
42380	GE TLPG 2# 0	36967HAB2	2.0000	1.4058	03/22/10	09/28/12	25,366,000	25,366,000	25,000,000	102.72	25,699,725
42400	GE TLPG 2.0	36967HAB2	2.0000	1.4358	04/20/10	09/28/12	76,101,917	75,950,123	75,000,000	102.72	77,039,175
42401	JPM 2.2 06/15	481247AK0	2.2000	1.1630	04/21/10	06/15/12	51,097,500	50,911,791	50,000,000	102.92	51,459,800

## INVESTMENT INVENTORY - 08/31/10

August 31, 2010

City &amp; County of San Francisco

6

Run Date: 9/22/2010 9:31:55 AM

Inv No.	Security Description	CUSIP	Coupon Rate	Yield to Maturity	Purchase Date	Maturity Date	Current Book Value	Amortized Book Value	Par Value	Market Price	Current Market Value
42417	RF 2.75 12 1	7591EAA1	2.7500	3.588	06/10/10	12/10/10	11,444,980	11,383,759	11,310,000	100.61	11,379,025
<b>Inv Type: IS TREASURY LGP</b>											
42424	6175UANO	6175UANO	2.1150	1.4804	03/19/09	03/13/12	930,165,196	925,652,751	917,310,000	102.24	937,903,299
42406	Union Bank T	905266AA0	7.731	6.597	03/23/09	03/16/12	25,033,725	25,017,484	25,000,000	100.45	25,113,281
42439	FLB 1.85 12	3133XW6C8	1.8500	1.8500	02/21/09	12/21/12	50,074,050	50,038,085	50,000,000	100.52	50,257,813
42438	FLB 1.85 0	3133XW6C7	1.8500	1.8500	03/24/10	03/22/13	100,000,000	100,000,000	100,000,000	100.31	100,312,500
42437	FLB 1.5 2.5	3133XW6B8	1.8750	1.9026	03/24/10	03/22/13	49,965,208	49,971,095	50,000,000	100.06	50,031,250
42436	FLB 1.42 0	3133XW6E4	1.4200	1.4507	06/10/10	09/24/12	100,000,000	100,000,000	100,000,000	100.69	100,687,500
42431	FLB 1.32 4	3133XW6H6	1.3200	1.3200	07/22/10	04/22/13	20,276,567	20,277,963	20,230,000	100.56	20,343,794
<b>Inv Type: 22 FEDERAL HOME LOAN BANK</b>											
42295	FNMA 2.15 09	3139BA2A3	2.1500	2.0533	09/10/09	09/10/12	52,693,129	52,645,339	52,546,000	100.03	52,562,421
42335	FNMA 1.75 3	3139BA2Q2	1.7500	1.5980	11/19/09	03/23/11	50,770,000	50,319,652	50,000,000	100.81	50,465,421
42338	FNMA 1.75 3	3139BA2Q2	1.7500	1.5712	11/20/09	03/23/11	20,314,600	20,130,868	20,000,000	100.81	20,162,500
42350	FNMA 1.75 0	3139BA2T1	1.7500	1.7500	12/28/09	12/28/12	100,000,000	100,000,000	100,000,000	100.38	100,735,000
42366	FNMA 3NC1.5	3139BA2T1	1.8000	1.8000	02/08/10	02/08/13	50,000,000	50,000,000	50,000,000	101.09	50,546,875
42367	FNMA 3NC1.5	3139BA2T2	1.8000	1.8172	02/08/10	02/08/13	24,987,500	24,989,838	25,000,000	101.09	25,273,438
42398	FNMA 2.5NC1	3136FMH3	1.5600	1.5600	04/19/10	10/29/12	100,000,000	100,000,000	100,000,000	100.66	100,656,250
42410	FNMA 2.5 6 2	3136FMH3B	2.5000	2.5268	06/25/10	06/25/15	49,018,650	49,020,935	49,080,000	102.63	50,322,338
42411	FNMA 1.7 6 2	3136FMH7B	1.7000	1.7052	06/28/10	06/28/13	99,985,990	99,985,990	100,000,000	100.06	100,662,500
42424	FNMA 1.3 7 1	3139BAV90	1.3000	1.3171	07/16/10	07/16/13	24,987,500	24,988,036	25,000,000	100.56	25,140,625
42425	FNMA 1.3 7 1	3139BAV90	1.3000	1.3171	07/16/10	07/16/13	49,975,000	49,976,072	50,000,000	100.56	50,281,250
42427	FNMA 1.55 7	3139BAV25	1.5500	1.5603	07/12/10	07/12/13	69,069,273	69,070,237	69,090,000	100.25	69,262,275
42434	FNMA STRAT 1	3136FMH90	1.7500	1.7500	07/27/10	07/27/15	25,000,000	25,000,000	25,000,000	101.13	25,281,250
42435	FNMA STRAT 1	3136FMH90	1.7500	1.7500	07/27/10	07/27/15	25,000,000	25,000,000	25,000,000	101.13	25,281,250
42444	FNMA 1.50 07	3139BAV22	1.5000	1.5051	07/26/10	07/26/13	24,996,250	24,996,377	25,000,000	100.13	25,031,250
42452	FNMA 2.125 8	3136FMH64	2.1250	2.1250	08/10/10	08/10/15	25,000,000	25,000,000	25,000,000	101.38	25,343,750
42453	FNMA 1.35 08	3139BA2H4	1.3500	1.3500	08/16/10	08/16/13	816,796,902	816,123,244	815,716,000	100.66	821,059,983
<b>Inv Type: 23 FNMA</b>											
42443	FNMA 1.4 11	3136FMH7	1.4000	1.2618	07/16/10	11/26/12	10,051,444	10,040,136	10,000,000	100.19	10,108,750
42447	FNMA STEP 1	3136FMH7A	1.5000	1.4450	08/04/10	08/04/15	37,191,475	37,198,471	37,000,000	100.19	37,069,375
42457	FNMA 1.75 8	3136FMH33	1.7500	1.6344	08/18/10	08/18/15	53,507,584	53,498,471	53,270,000	100.84	53,719,466
<b>Inv Type: 123 FNMA AMORT TO CALL</b>											
42342	FECB Bullet	31331Y286	3.8950	1.8899	11/19/09	08/25/11	52,705,000	51,503,711	50,000,000	103.47	51,734,375
42373	FECB 2 Year	31331Y2D9	3.9500	1.0514	03/09/10	03/09/12	17,017,870	17,036,084	17,050,000	100.46	17,103,894
42374	FECB 2 Year	31331Y2D9	3.9500	1.0812	03/09/10	03/09/12	57,899,982	57,899,982	58,000,000	100.83	58,180,625
42385	FECB 1.875 1	31331Y2B9	1.8750	1.9794	03/26/10	12/07/12	37,333,370	37,333,370	37,000,000	102.83	37,333,370
42399	FECB 1.625 8	31331Y2B9	1.6250	1.5877	04/16/10	11/24/12	50,048,500	50,041,091	50,000,000	102.00	51,000,000

## INVESTMENT INVENTORY - 08/31/10

August 31, 2010

City &amp; County of San Francisco

Run Date: 9/22/2010 9:31:55 AM

Inv No.	Security Description	CUSIP	Coupon Rate	Yield to Maturity	Purchase Date	Maturity Date	Current Book Value	Amortized Book Value	Par Value	Market Price	Current Market Value
42403	FFCB 1.125 2	31331JLW1	1.1250	1.2869	04/29/10	04/26/12	74,228,232	74,253,771	74,370,000	100.47	74,718,609
42407	FFCB 1.74 6	31331JRO7	1.7400	1.7916	06/10/10	06/10/13	24,962,340	24,963,340	25,000,000	100.03	25,007,813
42412	FFCB 1.34 12	31331JSD0	1.3400	1.3512	06/17/10	12/17/12	149,958,750	149,962,180	150,000,000	100.03	150,046,875
42414	FEDERAL FARM	31331JLL1	2.8800	2.8847	06/10/10	01/28/14	18,171,759	18,175,087	18,225,000	101.00	18,407,250
42455	FFCB 1.20 4	31331JGU5	1.2000	1.2373	07/08/10	04/08/13	37,358,604	37,360,651	37,396,000	100.06	37,419,373
<b>Inv Type: 28 FFCB</b>											
42351	PHLMC Fixed	3128X9RH5	1.7500	1.7500	12/28/09	12/28/12	100,000,000	519,684,568	517,041,000	100.92	100,175,000
42356	PHLMC 1.125	3128X9R22	1.1250	1.7120	11/20/09	06/01/11	28,779,471	28,687,806	28,600,000	100.59	28,769,813
42371	PHLMC 1.8 2	3128X9Z69	1.8000	1.8000	02/25/10	02/25/13	75,000,000	75,000,000	75,000,000	100.56	75,421,875
42405	PHLMC 2WCY	3134G1D24	1.1700	1.1700	05/18/10	05/18/12	50,000,000	50,000,000	50,000,000	100.50	50,250,000
42408	PHLMC 2.12 2	3134G1G98	2.0000	2.0000	06/23/10	12/23/13	50,000,000	50,000,000	50,000,000	100.09	50,046,875
42426	PHLMC 5/75 0	313444T71	5.7500	1.0656	06/10/10	01/15/12	21,479,608	21,269,321	20,000,000	107.09	21,418,750
42420	PHLMC 2.05 6	3134G1G36	2.0500	2.0500	06/30/10	06/30/14	37,900,000	37,900,000	37,900,000	101.31	38,397,438
42422	PHLMC 1.5 07	3134G1K17	1.5000	1.5000	07/12/10	07/12/13	50,000,000	50,000,000	50,000,000	100.56	50,281,250
42423	PHLMC 1.5 7	3134G1K17	1.5000	1.5000	07/12/10	07/12/13	50,000,000	50,000,000	50,000,000	100.56	50,281,250
42438	PHLMC STRAT	3134G1L06	1.5000	1.5000	08/05/10	01/28/13	40,003,889	40,003,889	40,000,000	99.97	39,987,500
<b>Inv Type: 30 PHLMC BONDS</b>											
42354	PHLMC 3rd Lf	3128X9D03	1.0369	1.0369	09/10/09	09/10/12	503,162,967	502,861,015	501,500,000	100.74	505,229,750
42413	PHLMC 3rd Lf	3128X9D03	1.0369	1.0369	06/10/10	09/10/12	20,000,000	20,000,000	20,000,000	100.03	20,066,250
<b>Inv Type: 40 PHLMC FLOAT QTR</b>											
42609	PHLMC MULTI	3134G1FQ2	2.0128	2.0128	06/24/10	06/24/15	19,995,000	19,995,000	20,000,000	100.47	20,093,750
<b>Inv Type: 46 PHLMC MULTI STEP</b>											
42440	PHLMC 750 3	3134G1H09	7.5000	7.0000	07/20/10	03/28/13	50,089,417	50,078,024	50,000,000	100.09	50,046,875
<b>Inv Type: 130 PHLMC AMORT TO CALL</b>											
42446	TVA 6.75 5 2	880591D76	6.7500	7.181	08/04/10	05/23/12	22,999,798	22,905,106	20,500,000	113.20	23,206,641
<b>Inv Type: 95 TENN VALLEY AUTHORITY</b>											
42432	BA 0.57 1 13	06422T333	5.7000	5.495	07/06/10	01/03/11	26,925,615	26,925,615	27,000,000	99.88	26,967,450
42456	BA 0.51 1 12	06422TNC3	5.1000	5.113	07/19/10	01/12/11	22,942,328	22,942,328	23,000,000	99.87	22,970,260
<b>Inv Type: 51 BANKERS ACCEPTANCE</b>											
42445	PPM PRIME FU		5.424	5.319			49,867,943	49,867,943	50,000,000	99.88	49,937,710
42445	PPM PRIME FU		2.745	2.745	07/23/10	09/01/10	251,692	251,692	251,692	100.00	251,692
<b>Inv Type: 72 MONEY MARKET FUNDS</b>											
42316	UBOC PTD 0.7		7.0000	7.0000	10/13/09	10/13/10	50,000,000	50,000,000	50,000,000	100.00	50,000,000
42365	FIRST NATL P		1.0000	1.0000	01/18/10	01/18/11	10,000,000	10,000,000	10,000,000	100.00	10,000,000
42406	BANK OF SAN		1.6500	1.6500	05/18/10	05/18/11	100,000	100,000	100,000	100.00	100,000
42448	FIRST NATION		7.0000	7.0000	07/31/10	07/31/11	5,000,000	5,000,000	5,000,000	100.00	5,000,000
42449	FIRST NATION		7.0000	7.0000	08/04/10	08/04/11	70,100,000	70,100,000	70,100,000	100.00	70,100,000
<b>Inv Type: 1010 PUBLIC TIME DEPOSIT</b>											
42494	B of A C D		7.0000	7.0000	09/02/09	09/02/10	25,000,000	25,000,000	25,000,000	100.00	25,000,000



## INVESTMENT INVENTORY - 08/31/10

August 31, 2010

City &amp; County of San Francisco

Run Date: 9/22/2010 9:31:55 AM

Inv No.	Security Description	CUSIP	Coupon Rate	Yield to Maturity	Purchase Date	Maturity Date	Current Book Value	Amortized Book Value	Par Value	Market Price	Current Market Value
	Inv Type: 1012 COLLATERALIZED CD		.7200	.7200			25,000,000	25,000,000	25,000,000	100.00	25,000,000
	Subtotal Fund 100		1.5927	1.3249			4,158,573,498	4,150,828,431	4,135,918,692	101.02	4,178,072,272
<b>Fund: 9704 SFUSD BONDS 2006B</b>											
42264	T 1.125 06.3	912838LF5	1.1250	.9622	07/21/09	06/30/11	30,093,750	30,044,032	30,000,000	100.72	30,215,626
	Inv Type: 12 TREASURY NOTES		1.1250	.9622			30,093,750	30,044,032	30,000,000	100.72	30,215,626
	Subtotal Fund 9704		1.1250	.9622			30,093,750	30,044,032	30,000,000	100.72	30,215,626
<b>Funds</b>											
			1.5893	1.3223			4,188,667,248	4,180,872,463	4,165,918,692	101.02	4,208,287,897



## INVESTMENT EARNINGS - AUGUST 2010

August 31, 2010

City &amp; County of San Francisco

Run Date: 9/22/2010 9:31:55 AM

Inv No.	Description	CUSIP	Coupon Rate	Yield to Maturity	Purchase Date	Maturity Date	Par Value	Beginning Prem/ (Disc)	Accretion (Disc)	Amortization Expense	Interest Income Received	Gain / (Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued Interest
42393	B 031011	912795909	.0000	.3834	03/31/10	03/10/11	50,000.000	-182,511						16,447	81,706
42402	Treasury BI	912795900	.0000	.3995	04/23/10	04/07/11	150,000.000	-578,758						51,408	217,240
42419	B 011311	912795107	.0000	.3387	06/10/10	01/13/11	18,000.000	-36,673						5,239	14,027
<b>Inv Type: 11 TREASURY BILLS</b>															
42298	T 0875 02.2	912828K69	.8750	.6321	09/04/09	02/28/11	50,000.000	-179,688		-10,277	218,750	0	0	73,095	312,974
42325	T 108 31.11	912828L00	1.0000	.8260	10/29/09	08/31/11	100,000.000	316		-15	500	500	500	70	3
42326	T 108 31.11	912828L00	1.0000	.8345	10/29/09	08/31/11	99,900.000	300,480		-13,882	499,500	70,318	499,500	70,318	2,760
42331	T 17 31.11	912828G3	1.0000	.6040	11/19/09	07/31/11	120,000.000	801,563		-40,143	600,000	600,000	600,000	60,944	104,348
42352	T 1125 12.1	912828K47	1.1250	.7456	12/09/09	12/15/11	50,000.000	378,906		-15,959				31,684	119,877
42382	T 115 07.15	912828L84	1.5000	1.1124	03/23/10	07/15/12	50,000.000	441,406		-16,194				46,986	97,826
42415	T 125 11.30	912828J50	1.2500	.3763	06/10/10	11/20/10	20,000.000	89,269		-14,772				6,403	63,525
42437	T 1007 7.15	912828N06	1.0000	1.0600			390,000.000	-44,177	-685	0	12,908	202,380	215,288	203,054	
<b>Inv Type: 12 TREASURY NOTES</b>															
42165	J P MORGAN C	481247AK0	2.2000	2.0469	03/24/09	06/15/12	35,000.000	2,147,452	-685	-111,242	1,331,658	202,380	1,534,038	446,055	389,547
42166	GENL ELEC CA	36967HAN7	2.2500	2.0651	03/24/09	03/12/12	35,000.000	185,150		-5,295				42,704	116,111
42170	MORGAN STANL	61751UAF7	2.0000	1.9382	03/16/09	09/22/11	25,000.000	37,750		-1,272				60,130	369,688
42177	BAC 2.375 06	06050BAJ0	2.3750	1.9301	04/14/09	06/22/12	50,000.000	685,000		-18,227				40,395	220,833
42181	C 2.125 04.3	17313UA69	2.1250	1.9669	04/02/09	04/30/12	25,000.000	117,500		-3,241				80,731	227,604
42182	BK OF THE WE	064244AA4	2.1500	1.9628	04/02/09	03/27/12	5,000.000	26,950		-766				41,030	178,559
42183	BK OF THE WE	064244AA4	2.1500	1.9629	04/02/09	03/27/12	20,000.000	108,000		-3,072				8,192	45,986
42191	BAC 2.1 04.3	06050BAG6	2.1000	1.9749	04/02/09	04/30/12	25,000.000	93,000		-2,565				32,762	183,944
42195	GE 1.625 01.	36967HAG2	1.6250	1.2309	04/16/09	01/07/11	25,000.000	167,500		-8,229				41,185	176,458
42196	GE 1.625 01.	36967HAG2	1.6250	1.2350	04/16/09	01/07/11	25,000.000	165,750		-8,143				25,625	60,938
42197	C 1.625 03.3	17314AA1	1.6250	1.3908	04/16/09	03/30/11	50,000.000	225,000		-9,783				25,711	60,938
42198	GS 1.625 07.	38146FAF8	1.6250	1.4391	04/16/09	07/10/11	50,000.000	204,500		-7,731				57,926	340,799
42211	USAA CAPITAL	90390QA99	2.2400	1.9620	04/28/09	03/30/12	16,000.000	125,600		-3,649				59,977	103,820
42258	CITIGROUP FD	17313YACS	1.2500	1.2952	06/29/09	06/03/11	50,000.000	-43,000	1,893					26,218	150,329
42259	CITIGROUP FD	17313YACS	1.2500	1.2952	06/29/09	06/03/11	50,000.000	-43,000	1,893					53,977	152,777
42274	GE TLP 3.12	36967HAD9	3.0000	1.6691	07/30/09	12/09/11	50,000.000	1,602,500		-57,631				67,369	341,667
42299	HSBC 3.125 1.	4042EPAA5	3.1250	1.3413	09/16/09	12/16/11	50,000.000	1,969,550		-74,368				55,840	325,521
42317	C 1.625 03.3	17314AA1	1.6250	.7776	10/22/09	03/30/11	35,000.000	423,500		-25,054				22,341	238,559
42328	MS 2.25 3.13	61757UAP5	2.2500	1.3169	11/04/09	03/13/12	20,000.000	431,800		-15,565				21,935	210,000
42331	MS TLP 2.25	61757UAP5	2.2500	1.3109	11/06/09	03/13/12	50,000.000	1,084,000		-39,166				54,584	525,000
42332	GE TLP 2.12	36967HAF9	2.1250	1.7893	11/06/09	12/21/12	25,000.000	253,750		-6,894				37,377	103,299
42379	GS 3.25 06.1	38146FAA9	3.2500	1.2399	03/22/10	06/15/12	50,000.000	2,215,000		-84,148				51,268	343,056
42380	GE TLP 2% 0	36967HBB2	2.0000	1.4058	03/22/10	09/28/12	25,000.000	366,000		-12,319				29,347	212,500
42400	GE TLP 2.0	36967HBB2	2.0000	1.4358	04/20/10	09/28/12	75,000.000	1,101,917		-35,110				89,890	637,500



## INVESTMENT EARNINGS - AUGUST 2010

August 31, 2010

City &amp; County of San Francisco

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Run Date: 9/22/2010 9:31:55 AM

Inv No.	Security Description	CUSIP	Coupon Rate	Yield to Maturity	Purchase Date	Maturity Date	Par Value	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Interest Income Received	Gain / (Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued Interest
42401	JPM 2.2 0615	481247AK0	2.2000	1.1630	04/21/10	06/15/12	50,000,000	1,097,500		-43,286				48,381	232,222
42417	RF 2.75 12.1	7591EAAA1	2.7500	3.5888	06/10/10	12/10/10	11,310,000	134,980		-22,865				3,053	69,981
<b>Inv Type: 15 TREASURY LGP</b>															
42424	MORGAN STANL 6175UANO	6175UANO	.7284	.6358	03/19/09	09/13/12	917,310,000	12,855,196	3,787	-491,507	0	0	0	1,132,128	5,780,804
42406	Union Bank T 905266AA0	905266AA0	.7371	.6597	03/23/09	09/16/12	25,000,000	40,325		-1,147				14,535	40,402
<b>Inv Type: 16 TLGP FLOATER</b>															
42439	FLHB 1.85 12	3133XW6CB	1.8500	1.8500	12/21/09	12/21/12	50,000,000	74,050	0	-2,107	0	0	0	29,442	79,814
42438	FLHB 1.875 0	3133XNN37	1.8750	1.9026	03/24/10	03/22/13	50,000,000	-34,792	1,133					154,167	359,722
42437	FLHB 1.5 2.5	3133XV488	1.5000	1.5000	04/15/10	10/15/12	100,000,000		521					79,258	414,063
42418	FLHB 1.42 6	3133XW4E4	1.4200	1.4507	06/10/10	09/24/12	20,230,000	46,567						125,000	566,667
42431	FLHB 1.32 4	3133706H6	1.3200	1.3200	07/22/10	04/22/13	50,000,000							24,460	125,380
<b>Inv Type: 22 FEDERAL HOME BANK</b>															
42428	FLHB 1.5 3NC	3133XUM83	1.5000				320,230,000	11,775	1,655	0	0	0	0	437,885	1,537,231
42423	FLHB 1.5 3NC	3133XUM83	1.5000											54,167	
42418	FLHB 0.75 9	3133XUVP5	.7500	.8072				-53,295	-21,423					32,250	4,658
<b>Inv Type: 38 FLHB MULTI STEP</b>															
42425	FNMA 2.15 09	31398AZ43	2.1500	2.0533	09/10/09	09/10/12	52,546,000	147,129		-4,161				89,383	536,626
42435	FNMA 1.75 3	31398AVQ2	1.7500	.5980	11/19/09	03/23/11	50,000,000	770,000		-48,814				24,103	384,028
42438	FNMA 1.75 3	31398AVQ2	1.7500	.5712	11/20/09	03/23/11	20,000,000	314,600		-19,985				9,182	153,611
42430	FNMA FIXED 1	3136PZT1	1.7500	1.7500	12/28/09	12/28/12	100,000,000							145,833	306,250
42436	FNMA JNC1.5	31398AF23	1.8000	1.8000	02/08/10	02/08/13	50,000,000							75,000	57,500
42437	FNMA JNC1.5	31398AF23	1.8000	1.8172	02/08/10	02/08/13	25,000,000							37,854	28,750
42438	FNMA 2.5NC1	3136FNNR1	1.5000	1.5600	04/19/10	10/29/12	100,000,000	-12,500	354					130,000	572,000
42410	FNMA 2.5 6.2	3136FMA38	2.5000	2.5268	06/25/10	06/25/15	49,080,000	-61,350	1,042					224,950	224,950
42411	FNMA 1.7 6.2	3136FMB78	1.7000	1.7052	06/28/10	06/28/13	100,000,000	-15,000	424					103,292	224,950
42424	FNMA 1.3 7.1	31398AV90	1.3000	1.3171	07/16/10	07/16/13	25,000,000	-12,500	354					142,091	297,500
42425	FNMA 1.3 7.1	31398AV90	1.3000	1.3171	07/16/10	07/16/13	50,000,000	-25,000	707					27,437	40,625
42427	FNMA 1.55 7	31398AV25	1.5500	1.5603	07/12/10	07/12/13	69,090,000	-20,727	586					54,874	81,250
42434	FNMA STRINT 1	3136FMM90	1.7500	1.7500	07/27/10	07/27/15	25,000,000							89,828	145,761
42435	FNMA STRINT 1	3136FMM90	1.7500	1.7500	07/27/10	07/27/15	25,000,000							36,458	41,319
42444	FNMA 1.50 07	31398AV22	1.5000	1.5051	07/16/10	07/16/13	25,000,000	-3,750	106					31,356	36,458
42492	FNMA 1.1 1.5 8	3136FMM64	2.1250	2.1250	08/10/10	08/10/15	25,000,000							30,990	30,990
42453	FNMA 1.35 08	31398AZH4	1.3500	1.3500	08/16/10	08/16/13	25,000,000							14,063	14,063
<b>Inv Type: 23 FNMA</b>															
42443	FNMA 1.4 1.11	3136FMM67	1.4000	1.2618	07/16/10	11/26/12	815,716,000	1,080,902	3,572	-72,560	675,000	0	675,000	1,078,800	2,993,000
42447	FNMA STEP 1	3136FMTW4	1.5000	1.4990	08/04/10	06/01/15	10,000,000	51,444		-7,459				36,944	36,944
42457	FNMA 1.4 1.8	3136FMM83	1.7500	1.6344	08/18/10	08/18/14	53,270,000			-22,200				138,750	138,750
										-9,113				24,551	53,084

## INVESTMENT EARNINGS - AUGUST 2010

August 31, 2010

City &amp; County of San Francisco

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Run Date: 9/22/2010 9:31:55 AM

Inv No. Security Description	CUSIP	Coupon Rate	Yield to Maturity	Purchase Date	Maturity Date	Par Value	Beginning Prem/(Disc)	Accretion Income	(Amortization) Expense	Interest Income Received	Gain / (Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued Interest
<b>Inv Type: 123 FHNA AMORT TO CALL</b>														
42342 FFCB Bullet	31331ZB6	3.8750	.7849	11/19/09	08/25/11	100,270,000	51,444	0	-38,771	0	0	0	48,184	209,358
42373 FFCB 2 Year	31331G09	.9500	1.0514	03/09/10	03/05/12	50,000,000	2,705,000	0	-130,210	968,750	0	968,750	31,449	32,749
42374 FFCB 2 Year	31331G09	.9500	1.0432	03/09/10	03/05/12	58,000,000	-100,018	4,526	0	0	0	0	14,945	79,188
42385 FFCB 1.875 1	31331G28	1.8750	1.5324	03/26/10	12/07/12	37,000,000	331,370	0	-10,471	0	0	0	50,443	269,378
42399 FFCB 1.625 B	31331A89	1.6250	1.5877	04/16/10	12/04/12	50,000,000	48,500	6,334	-1,530	0	0	0	67,792	161,875
42403 FFCB 1.125 2	31331LW1	1.1250	1.2269	04/29/10	06/10/13	74,370,000	-141,768	0	0	0	0	0	151,215	151,215
42407 FFCB 1.74 6	31331R07	1.7400	1.7916	06/10/10	06/10/13	25,000,000	-37,500	1,061	0	0	0	0	76,056	90,578
42412 FFCB 1.34 12	31331S80	1.3400	1.3512	06/17/10	12/17/12	150,000,000	-41,250	1,399	0	0	0	0	37,311	29,085
42414 FEDERAL FARM	31331GL1	2.8000	2.8847	06/10/10	01/28/14	18,225,000	-53,241	1,243	0	0	0	0	46,778	43,768
42455 FFCB 1.20 4	31331J0U5	1.2000	1.2373	07/08/10	04/08/13	37,396,000	-37,396	1,154	0	0	0	0	38,550	66,066
<b>Inv Type: 28 FFCB</b>														
42351 FFCB Fixed	3128X8H5	1.7500	1.7500	12/28/09	12/28/12	100,000,000	2,643,568	17,162	-142,210	968,750	0	968,750	574,739	1,608,341
42356 FFCB 1.125	3128X8P22	1.1250	.7120	11/20/09	06/01/11	28,600,000	179,471	0	-9,971	0	0	0	145,833	306,250
42371 FFCB 1.8 2	3128X9Z69	1.8000	1.8000	02/25/10	02/25/13	75,000,000	0	0	0	675,000	0	675,000	112,500	22,500
42405 FFCB 2K12	3134G1D24	1.1700	1.1700	05/18/10	05/18/12	50,000,000	0	0	0	0	0	0	48,750	167,375
42408 FFCB 2 12 2	3134G1G88	2.0000	2.0000	06/23/10	12/23/13	50,000,000	0	0	0	0	0	0	83,133	188,889
42416 FFCB 5.75 0	3134A4T72	5.7500	1.0656	06/10/10	01/15/12	20,000,000	1,479,608	0	-78,541	0	0	0	17,293	146,944
42420 FFCB 2.05 6	3134G1G66	2.0500	2.0500	06/30/10	06/30/14	37,900,000	0	0	0	0	0	0	64,746	131,650
42422 FFCB 1.5 07	3134G1K17	1.5000	1.5000	07/12/10	07/12/13	50,000,000	0	0	0	0	0	0	62,500	102,083
42423 FFCB 1.5 7	3134G1K17	1.5000	1.5000	07/12/10	07/12/13	50,000,000	0	0	0	0	0	0	62,500	102,083
42438 FFCB STRAT	3134G1L06	.5000	.5000	08/05/10	01/28/13	40,000,000	0	0	0	0	0	0	18,312	14,443
<b>Inv Type: 30 FHLM Bonds</b>														
42354 FFCB 3Mcl 1	3128X9DK3	1.0369	1.0369	09/10/09	09/10/12	501,500,000	1,659,078	0	-88,511	675,000	0	675,000	628,740	1,266,544
42413 FFCB 3Mcl 1	3128X9DK3	1.0369	1.0369	06/10/10	09/10/12	50,000,000	0	0	0	0	0	0	43,203	116,649
<b>Inv Type: 40 FHLMC FLOAT QTR</b>														
42440 FFCB 750 3	3134G1H09	.7500	.7000	07/20/10	03/28/13	70,000,000	89,417	0	-8,213	0	0	0	60,485	163,309
<b>Inv Type: 130 FHLMC AMORT TO CALL</b>														
42409 FFCB MULTI	3134G1F02	2.0128	2.0181	06/24/10	06/24/15	50,000,000	89,417	0	-8,213	0	0	0	23,037	65,625
<b>Inv Type: 46 FHLMC MULTI STEP</b>														
42446 TVA 6.79 5 2	880591D76	6.7900	.7181	08/04/10	05/22/12	20,500,000	-5,000	85	0	0	0	0	33,632	74,921
<b>Inv Type: 95 TENN VALLEY AUTHORITY</b>														
42432 BA 0.57 1 13	06422N33	.5700	.5495	07/06/10	01/03/11	20,500,000	0	0	-94,693	0	0	0	9,704	378,920
42456 BA 0.51 1 12	06422N33	.5100	.5113	07/19/10	01/12/11	23,000,000	-74,385	0	0	0	0	0	12,740	378,920
<b>Inv Type: 51 BANKERS ACCEPTANCE</b>														
42445 PRM PRIME FU		.2745	.2745	07/23/10	09/01/10	50,000,000	-132,058	0	0	0	0	0	22,841	37,762
<b>Inv Type: 72 MONEY MARKET FUNDS</b>														
						251,692	0	0	0	1,692	0	1,692	431	431



## INVESTMENT EARNINGS - AUGUST 2010

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City &amp; County of San Francisco

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Inv No.	Security Description	CUSIP	Coupon Rate	Yield to Maturity	Purchase Date	Maturity Date	Par Value	Beginning Prem/(Disc)	Accretion Income	(Amortization) Expense	Interest Income Received	Gain / (Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued Interest
42316	UBOC PTD 0.7		.7000	.7000	10/13/09	10/13/10	50,000,000							30,139	46,667
42365	FIRST NATL P		1.0000	1.0000	01/18/10	01/18/11	10,000,000							8,611	17,222
42406	BANK OF SAN		1.6500	1.6500	05/18/10	05/18/11	100,000							142	284
42448	FIRST NATION		.7000	.7000	07/31/10	07/31/11	5,000,000							3,014	3,111
42449	FIRST NATION		.7000	.7000	08/04/10	08/04/11	5,000,000							2,722	2,722
<b>Inv Type: 1010 PUBLIC TIME DEPOSIT</b>															
42294	B of A CD 0.		.7200	.7200	09/02/09	09/02/10	70,100,000		0	0	0	0	0	44,628	70,007
							25,000,000		0	0	0	0	0	15,500	45,500
							25,000,000		0	0	0	0	0	15,500	45,500
<b>Inv Type: 1012 COLLATERALIZED CD</b>							<b>4,135,915,692</b>	<b>19,624,586</b>	<b>4,153</b>	<b>-1,050,215</b>	<b>4,197,634</b>	<b>266,199</b>	<b>4,483,832</b>	<b>4,795,685</b>	<b>15,014,147</b>
<b>Subtotal Fund 100</b>															
<b>Fund: 9704 SFUSD BONDS 2006B</b>															
42764	T 1125 06.3	912828LF5	1.1250	.9622	07/21/09	06/30/11	30,000,000	93,750		-4,099				24,332	29,348
							30,000,000	93,750	0	-4,099	0	0	0	24,332	29,348
<b>Inv Type: 12 TREASURY NOTES</b>							<b>30,000,000</b>	<b>93,750</b>	<b>0</b>	<b>-4,099</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>24,332</b>	<b>29,348</b>
<b>Subtotal Fund 9704</b>															
<b>Total - All Funds</b>							<b>4,165,915,692</b>	<b>19,718,338</b>	<b>4,153</b>	<b>-1,054,314</b>	<b>4,197,634</b>	<b>266,199</b>	<b>4,483,832</b>	<b>4,820,017</b>	<b>15,043,495</b>

# DETAIL TRANSACTION REPORT - AUGUST 2010

August 31, 2010

City & County of San Francisco

Run Date: 8/31/2010 7:55:39 AM

Transaction Type	Settlement Date	Description	Investment No.	Investment Type	CUSIP	Par Value	Book Value	(Interest)	(Gain) / Loss	Transaction Amount
Call	08/27/2010	42282 FLB 1.5 3NCL step-		Agency	3113XUM63	-50,000,000	-50,000,000			50,000,000
Call	08/27/2010	42283 FLB 1.5 3NCL step-		Agency	3113XUM63	-4,300,000	-4,300,000			4,300,000
<b>Total Call</b>										
Purchase	08/10/2010	42452 FNMA 2.125 8 1 15		Agency	3116FM6G4	25,000,000	25,000,000			-25,000,000
Purchase	08/16/2010	42453 FNMA 1.35 08 16 13		Agency	31198A2H4	25,000,000	25,000,000			-25,000,000
Purchase	08/05/2010	42438 FLHMC STRIT -99951		Agency	3114G1U06	40,000,000	40,003,889			-40,003,889
Deposit	08/02/2010	42445 PFM PRIME FUND 06 3		Money Market Funds		1,692	1,692			-1,692
Purchase	08/04/2010	42446 TVA 6.79 5 23 12		Agency	880591DT6	20,500,000	22,999,798			-22,999,798
Purchase	08/04/2010	42447 FNMA STEP 1.50 6 1		Agency	3116FMTW4	37,000,000	37,191,475			-37,191,475
Purchase	08/18/2010	42457 FNMA 1.75 8 18 14		Agency	3116FM3B3	53,270,000	53,507,584			-53,507,584
Purchase	08/04/2010	42449 FIRST NATIONAL BANK		Public Time Deposits		5,000,000	5,000,000			-5,000,000
<b>Total Purchase/Deposit</b>						205,771,692	208,704,438	0	0	-208,704,438
Withdrawal	08/03/2010	42445 PFM PRIME FUND 06 3		Money Market Funds		-24,750,000	-24,750,000	0	0	24,750,000
Sale	08/03/2010	42437 T 1.00 7 15 13		Treasury	91282RNN6	-25,000,000	-24,955,823	-12,908	-202,380	25,171,111
Sale	08/16/2010	42318 FLB 0.75 9 9 11 2		Agency	3113XUVP5	-48,450,000	-48,396,705	-138,284	-83,819	48,618,808
<b>Total Sale/Withdrawal</b>						-98,200,000	-98,102,528	-151,192	-286,199	98,539,919
Interest	08/02/2010	42341 T 1 7 31 11		Treasury	91282RLG3			-600,000		600,000
Interest	08/31/2010	42298 T 0.875 02 28 11		Treasury	91282RKE9			-218,750		218,750
Interest	08/31/2010	42295 T 1 08 31 11		Treasury	91282RLV0			-500		500
Interest	08/31/2010	42226 T 1 08 31 11		Treasury	91282RLV0			-499,500		499,500
Interest	08/08/2010	42366 FNMA 3NC1.5 1X 1.80		Agency	31198AF23	-450,000	-450,000			450,000
Interest	08/08/2010	42367 FNMA 3NC1.5 1X		Agency	31198AF23	-225,000	-225,000			225,000
Interest	08/25/2010	42342 FFCB Bullet 3.875 8		Agency	31131ZB86	-968,750	-968,750			968,750
Interest	08/25/2010	42371 FLHMC 1.8 2 25 13 3		Agency	3128XQZK9	-675,000	-675,000			675,000
Interest	08/27/2010	42282 FLB 1.5 3NCL step-		Agency	3113XUM63	-375,000	-375,000			375,000
Interest	08/27/2010	42283 FLB 1.5 3NCL step-		Agency	3113XUM63	-32,250	-32,250			32,250
Interest	08/02/2010	42445 PFM PRIME FUND 06 3		Money Market Funds				-1,692		1,692
<b>Total Interest</b>						0	0	-4,046,442	0	4,046,442
<b>Sub Total - Fund 100</b>						53,271,692	56,301,910	-4,197,634	-286,199	-51,818,078

# DETAIL TRANSACTION REPORT - AUGUST 2010

August 31, 2010

City & County of San Francisco

Run Date: 8/31/2010 7:55:39 AM

Transaction Type	Settlement Date	Investment No.	Description	Investment Type	CUSIP	Par Value	Book Value	(Interest)	(Gain) / Loss	Transaction Amount
Fund: 9704 SFUSD BONDS 2006B										
Sub Total - Fund 9704						0	0	0	0	0
Total - All Funds						53,271,692	56,301,910	-4,197,634	-286,199	-51,818,078



